



# Currency Future High/Low

High/Low for 22/07/2009

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 7.8890               | 7.7953            | (1.188)           | 7.9300       | 7.8200      | 245,265       |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 579.0000             | 652.0000          | 12.608            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 227.0000             | 189.0000          | (16.740)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 7,261.0000           | 7,355.0000        | 1.295             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4.0000               | 5.0000            | 25.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 139.0000             | 114.0000          | (17.986)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 288.0000             | 344.0000          | 19.444            | 0            | 0           | 140           |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,826.0000           | 1,916.0000        | 4.929             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,345.0000           | 1,433.0000        | 6.543             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 7,511.0000           | 7,605.0000        | 1.251             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 7,311.0000           | 7,405.0000        | 1.286             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 500.0000             | 569.0000          | 13.800            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 20.0000              | 15.0000           | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 34.0000              | 28.0000           | (17.647)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,261.0000           | 4,355.0000        | 2.206             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 69.0000              | 56.0000           | (18.841)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 925.0000             | 1,007.0000        | 8.865             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 5,761.0000           | 5,855.0000        | 1.632             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 880.0000             | 961.0000          | 9.205             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 101.0000             | 83.0000           | (17.822)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 15.0000              | 11.0000           | (26.667)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |        |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|--------|
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 258.0000          | 311.0000          | 20.543       | 0           | 0             | 25     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 64.0000           | 52.0000           | (18.750)     | 0           | 0             | 15,157 |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,203.0000        | 1,289.0000        | 7.149        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 18.0000           | 13.0000           | (27.778)     | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 662.0000          | 737.0000          | 11.329       | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,681.0000        | 1,770.0000        | 5.294        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 6,011.0000        | 6,105.0000        | 1.564        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 247.0000          | 206.0000          | (16.599)     | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 42.0000           | 34.0000           | (19.048)     | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 22.0000           | 16.0000           | (27.273)     | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,729.0000        | 1,818.0000        | 5.147        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 620.0000          | 694.0000          | 11.935       | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 232.0000          | 279.0000          | 20.259       | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,062.0000        | 1,147.0000        | 8.004        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,489.0000        | 1,577.0000        | 5.910        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2.0000            | 2.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 39.0000           | 32.0000           | (17.949)     | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 4,511.0000        | 4,605.0000        | 2.084        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 382.0000          | 322.0000          | (15.707)     | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 271.0000          | 224.0000          | (17.343)     | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 51.0000           | 42.0000           | (17.647)     | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,021.0000        | 2,112.0000        | 4.503        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,564.0000        | 2,657.0000        | 3.627        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,962.0000        | 3,056.0000        | 3.174        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,989.0000        | 2,895.0000        | (3.145)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 163.0000          | 199.0000          | 22.086       | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,239.0000        | 3,145.0000        | (2.902)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 747.0000          | 825.0000          | 10.442       | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,912.0000        | 3,006.0000        | 3.228        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 143.0000          | 177.0000          | 23.776       | 0           | 0             | 0      |

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|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|-------|
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2.0000            | 1.0000            | (50.000)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,492.0000        | 1,398.0000        | (6.300)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 354.0000          | 415.0000          | 17.232       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,062.0000        | 3,156.0000        | 3.070        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,663.0000        | 2,757.0000        | 3.530        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 20.0000           | 15.0000           | (25.000)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,912.0000        | 3,006.0000        | 3.228        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,763.0000        | 2,856.0000        | 3.366        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3.0000            | 3.0000            | -            | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1.0000            | 2.0000            | 100.000      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 40.0000           | 54.0000           | 35.000       | 0           | 0             | 2,000 |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,740.0000        | 1,647.0000        | (5.345)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 10.0000           | 7.0000            | (30.000)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2.0000            | 2.0000            | -            | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 28.0000           | 22.0000           | (21.429)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2.0000            | 1.0000            | (50.000)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,663.0000        | 2,757.0000        | 3.530        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,633.0000        | 1,721.0000        | 5.389        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 4,739.0000        | 4,645.0000        | (1.984)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 93.0000           | 76.0000           | (18.280)     | 0           | 0             | 30    |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,681.0000        | 1,770.0000        | 5.294        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 4.0000            | 5.0000            | 25.000       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 704.0000          | 781.0000          | 10.938       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 86.0000           | 70.0000           | (18.605)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 5,111.0000        | 5,205.0000        | 1.839        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,777.0000        | 1,867.0000        | 5.065        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,243.0000        | 1,151.0000        | (7.401)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 662.0000          | 737.0000          | 11.329       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 16.0000           | 12.0000           | (25.000)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,462.0000        | 3,555.0000        | 2.686        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,189.0000        | 3,095.0000        | (2.948)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 193.0000          | 160.0000          | (17.098)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 679.0000          | 600.0000          | (11.635)     | 0           | 0             | 0     |

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|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,514.0000           | 2,607.0000        | 3.699             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 8.0000               | 13.0000           | 62.500            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 209.0000             | 174.0000          | (16.746)          | 0            | 0           | 2,000         |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 101.0000             | 83.0000           | (17.822)          | 0            | 0           | 140           |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 12.0000              | 9.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,262.0000           | 3,355.0000        | 2.851             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 557.0000             | 484.0000          | (13.106)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 766.0000             | 683.0000          | (10.836)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 320.0000             | 379.0000          | 18.438            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 48.0000              | 39.0000           | (18.750)          | 0            | 0           | 200           |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,923.0000           | 2,014.0000        | 4.732             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,874.0000           | 1,965.0000        | 4.856             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 37.0000              | 30.0000           | (18.919)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 68.0000              | 89.0000           | 30.882            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 27.0000              | 38.0000           | 40.741            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 13.0000              | 10.0000           | (23.077)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,312.0000           | 3,405.0000        | 2.808             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,298.0000           | 1,384.0000        | 6.626             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 352.0000             | 294.0000          | (16.477)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 414.0000             | 351.0000          | (15.217)          | 0            | 0           | 13,157        |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,962.0000           | 3,056.0000        | 3.174             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 539.0000             | 610.0000          | 13.173            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 125.0000             | 156.0000          | 24.800            | 0            | 0           | 200           |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,441.0000           | 1,529.0000        | 6.107             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 1,000         |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,217.0000           | 2,309.0000        | 4.150             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,689.0000           | 4,595.0000        | (2.005)           | 0            | 0           | 0             |

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| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 997.0000             | 908.0000          | (8.927)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 94.0000              | 119.0000          | 26.596            | 0            | 0           | 50            |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,109.0000           | 1,194.0000        | 7.665             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,316.0000           | 2,409.0000        | 4.016             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,691.0000           | 1,597.0000        | (5.559)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,293.0000           | 1,200.0000        | (7.193)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 389.0000             | 452.0000          | 16.195            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 118.0000             | 97.0000           | (17.797)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 178.0000             | 147.0000          | (17.416)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 16.0000              | 12.0000           | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,311.0000           | 4,405.0000        | 2.180             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 811.0000             | 726.0000          | (10.481)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 80.0000              | 65.0000           | (18.750)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 30.0000              | 25.0000           | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,777.0000           | 1,867.0000        | 5.065             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,713.0000           | 2,806.0000        | 3.428             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,212.0000           | 3,305.0000        | 2.895             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,811.0000           | 3,905.0000        | 2.467             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 722.0000             | 641.0000          | (11.219)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 164.0000             | 135.0000          | (17.683)          | 0            | 0           | 25            |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 109.0000             | 89.0000           | (18.349)          | 0            | 0           | 25            |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 45.0000              | 36.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 483.0000             | 415.0000          | (14.079)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 5,811.0000           | 5,905.0000        | 1.618             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,811.0000           | 4,905.0000        | 1.954             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 425.0000             | 490.0000          | 15.294            | 0            | 0           | 50            |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,863.0000           | 2,956.0000        | 3.248             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,156.0000           | 1,241.0000        | 7.353             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 48.0000              | 65.0000           | 35.417            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 34.0000              | 28.0000           | (17.647)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,217.0000           | 2,309.0000        | 4.150             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,250.0000           | 1,336.0000        | 6.880             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,489.0000           | 4,395.0000        | (2.094)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,194.0000           | 1,101.0000        | (7.789)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 128.0000             | 105.0000          | (17.969)          | 0            | 0           | 2,027         |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 637.0000             | 560.0000          | (12.088)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,345.0000           | 1,433.0000        | 6.543             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6.0000               | 8.0000            | 33.333            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 39.0000              | 32.0000           | (17.949)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 5.0000               | 6.0000            | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,095.0000           | 1,003.0000        | (8.402)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,614.0000           | 2,707.0000        | 3.558             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 28.0000              | 22.0000           | (21.429)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 5.0000               | 3.0000            | (40.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,119.0000           | 2,211.0000        | 4.342             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 27.0000              | 20.0000           | (25.926)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,392.0000           | 1,299.0000        | (6.681)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 33.0000              | 45.0000           | 36.364            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 296.0000             | 244.0000          | (17.568)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,168.0000           | 2,260.0000        | 4.244             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,538.0000           | 1,625.0000        | 5.657             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,561.0000           | 4,655.0000        | 2.061             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,761.0000           | 4,855.0000        | 1.974             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,489.0000           | 1,577.0000        | 5.910             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 151.0000             | 124.0000          | (17.881)          | 0            | 0           | 113           |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 791.0000             | 870.0000          | 9.987             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,538.0000           | 1,625.0000        | 5.657             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,168.0000           | 2,260.0000        | 4.244             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |     |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|-----|
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3.0000            | 4.0000            | 33.333       | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 462.0000          | 529.0000          | 14.502       | 0           | 0             | 140 |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 27.0000           | 20.0000           | (25.926)     | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,366.0000        | 2,458.0000        | 3.888        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,562.0000        | 3,655.0000        | 2.611        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,711.0000        | 3,805.0000        | 2.533        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 207.0000          | 249.0000          | 20.290       | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 7.0000            | 5.0000            | (28.571)     | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 4,711.0000        | 4,805.0000        | 1.995        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,911.0000        | 4,005.0000        | 2.403        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 5.0000            | 4.0000            | (20.000)     | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,162.0000        | 3,255.0000        | 2.941        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,250.0000        | 1,336.0000        | 6.880        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,761.0000        | 3,855.0000        | 2.499        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 8.0000            | 6.0000            | (25.000)     | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 4.0000            | 3.0000            | (25.000)     | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,316.0000        | 2,409.0000        | 4.016        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,465.0000        | 2,557.0000        | 3.732        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 2,415.0000        | 2,508.0000        | 3.851        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1.0000            | 0.0000            | (100.000)    | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 11.0000           | 8.0000            | (27.273)     | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 9.0000            | 6.0000            | (33.333)     | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 3,362.0000        | 3,455.0000        | 2.766        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 80.0000           | 103.0000          | 28.750       | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,046.0000        | 955.0000          | (8.700)      | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1,972.0000        | 2,063.0000        | 4.615        | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 6.0000            | 4.0000            | (33.333)     | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0   |
| 22/07/2009 | \$ / R           | 2009/09/14 | Currency Future      | 42.0000           | 34.0000           | (19.048)     | 0           | 0             | 0   |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 11.0000              | 16.0000           | 45.455            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 903.0000             | 816.0000          | (9.635)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,040.0000           | 1,946.0000        | (4.608)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,012.0000           | 3,106.0000        | 3.121             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,203.0000           | 1,289.0000        | 7.149             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,016.0000           | 1,100.0000        | 8.268             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 59.0000              | 48.0000           | (18.644)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,267.0000           | 2,359.0000        | 4.058             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,021.0000           | 2,112.0000        | 4.503             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 24.0000              | 18.0000           | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,911.0000           | 5,005.0000        | 1.914             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 10.0000              | 7.0000            | (30.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,145.0000           | 1,052.0000        | (8.122)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 55.0000              | 45.0000           | (18.182)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 74.0000              | 60.0000           | (18.919)          | 0            | 0           | 100           |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,415.0000           | 2,508.0000        | 3.851             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,813.0000           | 2,906.0000        | 3.306             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6.0000               | 7.0000            | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,016.0000           | 1,100.0000        | 8.268             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,465.0000           | 2,557.0000        | 3.732             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,212.0000           | 3,305.0000        | 2.895             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 323.0000             | 268.0000          | (17.028)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,763.0000           | 2,856.0000        | 3.366             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 950.0000             | 862.0000          | (9.263)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 184.0000             | 223.0000          | 21.196            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,461.0000           | 4,555.0000        | 2.107             | 0            | 0           | 0             |



| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,070.0000           | 2,161.0000        | 4.396             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,262.0000           | 3,355.0000        | 2.851             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,442.0000           | 1,349.0000        | (6.449)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,861.0000           | 3,955.0000        | 2.435             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 5,961.0000           | 6,055.0000        | 1.577             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 835.0000             | 915.0000          | 9.581             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,541.0000           | 1,448.0000        | (6.035)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 14.0000              | 20.0000           | 42.857            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,889.0000           | 3,795.0000        | (2.417)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,039.0000           | 2,945.0000        | (3.093)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2.0000               | 3.0000            | 50.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,267.0000           | 2,359.0000        | 4.058             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 32.0000              | 26.0000           | (18.750)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 69.0000              | 56.0000           | (18.841)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,639.0000           | 3,545.0000        | (2.583)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,393.0000           | 1,481.0000        | 6.317             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 55.0000              | 45.0000           | (18.182)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 7.0000               | 10.0000           | 42.857            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,713.0000           | 2,806.0000        | 3.428             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 880.0000             | 961.0000          | 9.205             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 57.0000              | 76.0000           | 33.333            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,641.0000           | 1,547.0000        | (5.728)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,039.0000           | 3,945.0000        | (2.327)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 596.0000             | 521.0000          | (12.584)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 288.0000             | 344.0000          | 19.444            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,589.0000           | 3,495.0000        | (2.619)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6.0000               | 4.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,990.0000           | 1,896.0000        | (4.724)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,611.0000           | 4,705.0000        | 2.039             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6,111.0000           | 6,205.0000        | 1.538             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,612.0000           | 3,705.0000        | 2.575             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,889.0000           | 2,795.0000        | (3.254)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6,411.0000           | 6,505.0000        | 1.466             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,112.0000           | 3,206.0000        | 3.021             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6,061.0000           | 6,155.0000        | 1.551             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,539.0000           | 2,445.0000        | (3.702)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,890.0000           | 1,796.0000        | (4.974)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,361.0000           | 4,455.0000        | 2.155             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 970.0000             | 1,053.0000        | 8.557             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,589.0000           | 2,495.0000        | (3.631)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,585.0000           | 1,673.0000        | 5.552             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 11.0000              | 8.0000            | (27.273)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,961.0000           | 4,055.0000        | 2.373             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,489.0000           | 2,395.0000        | (3.777)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,412.0000           | 3,505.0000        | 2.726             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,789.0000           | 2,695.0000        | (3.370)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,729.0000           | 1,818.0000        | 5.147             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 12.0000              | 9.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,162.0000           | 3,255.0000        | 2.941             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 9.0000               | 6.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,639.0000           | 2,545.0000        | (3.562)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 15.0000              | 11.0000           | (26.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6,311.0000           | 6,405.0000        | 1.489             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 227.0000             | 189.0000          | (16.740)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,070.0000           | 2,161.0000        | 4.396             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6,361.0000           | 6,455.0000        | 1.478             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 18.0000              | 13.0000           | (27.778)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,011.0000           | 4,105.0000        | 2.344             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,585.0000           | 1,673.0000        | 5.552             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,826.0000           | 1,916.0000        | 4.929             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,972.0000           | 2,063.0000        | 4.615             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,514.0000           | 2,607.0000        | 3.699             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,923.0000           | 2,014.0000        | 4.732             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,689.0000           | 3,595.0000        | (2.548)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,012.0000           | 3,106.0000        | 3.121             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6,461.0000           | 6,555.0000        | 1.455             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,790.0000           | 1,697.0000        | (5.196)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 24.0000              | 18.0000           | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,861.0000           | 4,955.0000        | 1.934             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,689.0000           | 2,595.0000        | (3.496)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 11.0000              | 16.0000           | 45.455            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,989.0000           | 3,895.0000        | (2.356)           | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,789.0000           | 3,695.0000        | (2.481)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,939.0000           | 3,845.0000        | (2.386)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 950.0000             | 862.0000          | (9.263)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,539.0000           | 3,445.0000        | (2.656)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,961.0000           | 5,055.0000        | 1.895             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2,939.0000           | 2,845.0000        | (3.198)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,940.0000           | 1,846.0000        | (4.845)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 519.0000             | 449.0000          | (13.487)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 22.0000              | 31.0000           | 40.909            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6,211.0000           | 6,305.0000        | 1.513             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 5,011.0000           | 5,105.0000        | 1.876             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,512.0000           | 3,605.0000        | 2.648             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 4,411.0000           | 4,505.0000        | 2.131             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 6,511.0000           | 6,605.0000        | 1.444             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 1,591.0000           | 1,498.0000        | (5.845)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 3,489.0000           | 3,395.0000        | (2.694)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 6,005.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 249.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 1,003.0000        | 100.000           | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 1,996.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 2,995.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 3,995.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 8.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/09/14 | Currency Future | 0.0000               | 244.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8.0246               | 7.9313            | (1.163)           | 8.0600       | 7.9500      | 40,587        |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 242.0000             | 218.0000          | (9.917)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 144.0000             | 129.0000          | (10.417)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,031.0000           | 1,939.0000        | (4.530)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 677.0000             | 741.0000          | 9.453             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,156.0000           | 1,232.0000        | 6.574             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,554.0000           | 1,635.0000        | 5.212             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,586.0000           | 2,672.0000        | 3.326             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 93.0000              | 84.0000           | (9.677)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 204.0000             | 184.0000          | (9.804)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 558.0000             | 505.0000          | (9.498)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 96.0000              | 86.0000           | (10.417)          | 0            | 0           | 11,110        |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 99.0000              | 89.0000           | (10.101)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,069.0000           | 3,157.0000        | 2.867             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 60.0000              | 54.0000           | (10.000)          | 0            | 0           | 9,530         |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,464.0000           | 1,544.0000        | 5.464             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,030.0000           | 1,103.0000        | 7.087             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 12.0000              | 7.0000            | (41.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 283.0000             | 324.0000          | 14.488            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,971.0000           | 2,055.0000        | 4.262             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 181.0000             | 163.0000          | (9.945)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,924.0000           | 2,008.0000        | 4.366             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 138.0000             | 125.0000          | (9.420)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 38.0000              | 34.0000           | (10.526)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,837.0000           | 4,926.0000        | 1.840             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 121.0000             | 145.0000          | 19.835            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,498.0000           | 1,409.0000        | (5.941)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7,277.0000           | 7,369.0000        | 1.264             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |       |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|-------|
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 301.0000          | 272.0000          | (9.635)      | 0           | 0             | 247   |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 345.0000          | 312.0000          | (9.565)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 2,018.0000        | 2,102.0000        | 4.163        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 3,264.0000        | 3,353.0000        | 2.727        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 27.0000           | 24.0000           | (11.111)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 4.0000            | 1.0000            | (75.000)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 2,300.0000        | 2,385.0000        | 3.696        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 531.0000          | 481.0000          | (9.416)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 4,986.0000        | 5,075.0000        | 1.785        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 65.0000           | 58.0000           | (10.769)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 29.0000           | 26.0000           | (10.345)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 27.0000           | 24.0000           | (11.111)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 30.0000           | 27.0000           | (10.000)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 19.0000           | 14.0000           | (26.316)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 307.0000          | 349.0000          | 13.681       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 10.0000           | 6.0000            | (40.000)     | 0           | 0             | 9,605 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 161.0000          | 145.0000          | (9.938)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 129.0000          | 116.0000          | (10.078)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 87.0000           | 77.0000           | (11.494)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 43.0000           | 39.0000           | (9.302)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 3,754.0000        | 3,844.0000        | 2.397        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 240.0000          | 277.0000          | 15.417       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 3,853.0000        | 3,943.0000        | 2.336        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 331.0000          | 375.0000          | 13.293       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 52.0000           | 63.0000           | 21.154       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 4,295.0000        | 4,384.0000        | 2.072        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 2,112.0000        | 2,196.0000        | 3.977        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 11.0000           | 6.0000            | (45.455)     | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 4,442.0000        | 4,531.0000        | 2.004        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 505.0000          | 457.0000          | (9.505)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 1,127.0000        | 1,044.0000        | (7.365)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 7,127.0000        | 7,219.0000        | 1.291        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 315.0000          | 284.0000          | (9.841)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 4,344.0000        | 4,433.0000        | 2.049        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 3,853.0000        | 3,943.0000        | 2.336        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 640.0000          | 703.0000          | 9.844        | 0           | 0             | 0     |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 19.0000              | 14.0000           | (26.316)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 615.0000             | 558.0000          | (9.268)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,631.0000           | 5,721.0000        | 1.598             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 503.0000             | 560.0000          | 11.332            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 60.0000              | 54.0000           | (10.000)          | 0            | 0           | 189           |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 536.0000             | 595.0000          | 11.007            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,383.0000           | 5,472.0000        | 1.653             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6.0000               | 2.0000            | (66.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,030.0000           | 6,120.0000        | 1.493             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 378.0000             | 342.0000          | (9.524)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 19.0000              | 15.0000           | (21.053)          | 0            | 0           | 1,109         |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 570.0000             | 630.0000          | 10.526            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 124.0000             | 112.0000          | (9.677)           | 0            | 0           | 3,000         |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7.0000               | 3.0000            | (57.143)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 17.0000              | 12.0000           | (29.412)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,586.0000           | 2,672.0000        | 3.326             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 789.0000             | 857.0000          | 8.619             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,788.0000           | 4,877.0000        | 1.859             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,344.0000           | 4,433.0000        | 2.049             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 988.0000             | 1,061.0000        | 7.389             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 56.0000              | 50.0000           | (10.714)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 12.0000              | 8.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 315.0000             | 284.0000          | (9.841)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 232.0000             | 209.0000          | (9.914)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 30.0000              | 26.0000           | (13.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 13.0000              | 16.0000           | 23.077            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 907.0000             | 978.0000          | 7.828             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,681.0000           | 5,771.0000        | 1.584             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,738.0000           | 1,647.0000        | (5.236)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,578.0000           | 6,670.0000        | 1.399             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 213.0000             | 192.0000          | (9.859)           | 0            | 0           | 75            |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,286.0000           | 1,364.0000        | 6.065             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,330.0000           | 1,408.0000        | 5.865             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 99.0000              | 89.0000           | (10.101)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,442.0000           | 2,529.0000        | 3.563             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 54.0000              | 49.0000           | (9.259)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6.0000               | 2.0000            | (66.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 883.0000             | 812.0000          | (8.041)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 907.0000             | 978.0000          | 7.828             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 751.0000             | 817.0000          | 8.788             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,924.0000           | 2,008.0000        | 4.366             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,705.0000           | 3,795.0000        | 2.429             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 108.0000             | 130.0000          | 20.370            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,225.0000           | 3,132.0000        | (2.884)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 232.0000             | 209.0000          | (9.914)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 471.0000             | 527.0000          | 11.890            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,020.0000           | 3,109.0000        | 2.947             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,936.0000           | 5,025.0000        | 1.803             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,127.0000           | 1,044.0000        | (7.365)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 264.0000             | 238.0000          | (9.848)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 396.0000             | 358.0000          | (9.596)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 45.0000              | 40.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 11.0000              | 7.0000            | (36.364)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,263.0000           | 1,178.0000        | (6.730)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 434.0000             | 393.0000          | (9.447)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 789.0000             | 857.0000          | 8.619             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5.0000               | 2.0000            | (60.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 410.0000             | 462.0000          | 12.683            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 288.0000             | 260.0000          | (9.722)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,197.0000           | 4,286.0000        | 2.121             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,781.0000           | 5,871.0000        | 1.557             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,475.0000           | 4,381.0000        | (2.101)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 276.0000             | 249.0000          | (9.783)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 361.0000             | 326.0000          | (9.695)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 640.0000             | 703.0000          | 9.844             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 134.0000             | 120.0000          | (10.448)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 21.0000              | 17.0000           | (19.048)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |



| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,509.0000           | 1,589.0000        | 5.302             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,482.0000           | 5,572.0000        | 1.642             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,976.0000           | 2,883.0000        | (3.125)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,887.0000           | 4,976.0000        | 1.821             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,656.0000           | 3,746.0000        | 2.462             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 2.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 457.0000             | 412.0000          | (9.847)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 129.0000             | 116.0000          | (10.078)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,490.0000           | 2,576.0000        | 3.454             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,730.0000           | 2,817.0000        | 3.187             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,085.0000           | 5,174.0000        | 1.750             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 36.0000              | 32.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5.0000               | 2.0000            | (60.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 382.0000             | 431.0000          | 12.827            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 67.0000              | 60.0000           | (10.448)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6.0000               | 3.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,361.0000           | 3,451.0000        | 2.678             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,035.0000           | 5,124.0000        | 1.768             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 264.0000             | 238.0000          | (9.848)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,923.0000           | 3,011.0000        | 3.011             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 28.0000              | 25.0000           | (10.714)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 26.0000              | 23.0000           | (11.538)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 242.0000             | 218.0000          | (9.917)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 58.0000              | 72.0000           | 24.138            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 605.0000             | 666.0000          | 10.083            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 253.0000             | 228.0000          | (9.881)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,554.0000           | 1,635.0000        | 5.212             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,065.0000           | 2,149.0000        | 4.068             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 48.0000              | 42.0000           | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,243.0000           | 1,319.0000        | 6.114             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,951.0000           | 4,042.0000        | 2.303             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4.0000               | 1.0000            | (75.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 867.0000             | 937.0000          | 8.074             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 261.0000             | 300.0000          | 14.943            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,026.0000           | 2,933.0000        | (3.073)           | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,229.0000           | 2,137.0000        | (4.127)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 714.0000             | 779.0000          | 9.104             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 415.0000             | 375.0000          | (9.639)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,347.0000           | 2,433.0000        | 3.664             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 167.0000             | 151.0000          | (9.581)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 14.0000              | 10.0000           | (28.571)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 39.0000              | 46.0000           | 17.949            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,725.0000           | 4,631.0000        | (1.989)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 102.0000             | 92.0000           | (9.804)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 72.0000              | 64.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 356.0000             | 403.0000          | 13.202            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,541.0000           | 4,630.0000        | 1.960             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,640.0000           | 4,728.0000        | 1.897             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,279.0000           | 2,186.0000        | (4.081)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 440.0000             | 494.0000          | 12.273            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,877.0000           | 1,960.0000        | 4.422             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 23.0000              | 19.0000           | (17.391)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 16.0000              | 11.0000           | (31.250)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 10.0000              | 6.0000            | (40.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 52.0000              | 63.0000           | 21.154            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7.0000               | 8.0000            | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,099.0000           | 4,188.0000        | 2.171             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,330.0000           | 1,408.0000        | 5.865             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,082.0000           | 1,003.0000        | (7.301)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 330.0000             | 298.0000          | (9.697)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,682.0000           | 2,769.0000        | 3.244             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 155.0000             | 140.0000          | (9.677)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 261.0000             | 300.0000          | 14.943            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,378.0000           | 2,285.0000        | (3.911)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 330.0000             | 298.0000          | (9.697)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 155.0000             | 140.0000          | (9.677)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 80.0000              | 72.0000           | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 77.0000              | 69.0000           | (10.390)          | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 586.0000             | 531.0000          | (9.386)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 222.0000             | 200.0000          | (9.910)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 144.0000             | 129.0000          | (10.417)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,253.0000           | 2,338.0000        | 3.773             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 47.0000              | 57.0000           | 21.277            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7,526.0000           | 7,619.0000        | 1.236             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,403.0000           | 1,315.0000        | (6.272)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 948.0000             | 1,019.0000        | 7.489             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,419.0000           | 1,498.0000        | 5.567             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,206.0000           | 2,291.0000        | 3.853             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 921.0000             | 848.0000          | (7.926)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,172.0000           | 1,088.0000        | (7.167)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 29.0000              | 34.0000           | 17.241            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 361.0000             | 326.0000          | (9.695)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,646.0000           | 1,727.0000        | 4.921             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 58.0000              | 52.0000           | (10.345)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 481.0000             | 434.0000          | (9.771)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 75.0000              | 67.0000           | (10.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 536.0000             | 595.0000          | 11.007            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 120.0000             | 108.0000          | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,634.0000           | 2,721.0000        | 3.303             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,837.0000           | 4,926.0000        | 1.840             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 12.0000              | 7.0000            | (41.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 645.0000             | 586.0000          | (9.147)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 35.0000              | 42.0000           | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,030.0000           | 1,103.0000        | 7.087             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,246.0000           | 4,335.0000        | 2.096             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 586.0000             | 531.0000          | (9.386)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,432.0000           | 5,522.0000        | 1.657             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,375.0000           | 3,282.0000        | (2.756)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,675.0000           | 3,582.0000        | (2.531)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 605.0000             | 666.0000          | 10.083            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,395.0000           | 2,481.0000        | 3.591             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 440.0000             | 494.0000          | 12.273            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 220.0000             | 255.0000          | 15.909            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7.0000               | 3.0000            | (57.143)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 96.0000              | 117.0000          | 21.875            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7,227.0000           | 7,319.0000        | 1.273             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 253.0000             | 228.0000          | (9.881)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 415.0000             | 375.0000          | (9.639)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,218.0000           | 1,133.0000        | (6.979)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 828.0000             | 896.0000          | 8.213             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,072.0000           | 1,146.0000        | 6.903             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 69.0000              | 62.0000           | (10.145)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 62.0000              | 56.0000           | (9.677)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,803.0000           | 3,894.0000        | 2.393             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,176.0000           | 3,082.0000        | (2.960)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,275.0000           | 3,182.0000        | (2.840)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 90.0000              | 80.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 149.0000             | 134.0000          | (10.067)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,310.0000           | 1,223.0000        | (6.641)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 196.0000             | 177.0000          | (9.694)           | 0            | 0           | 13,513        |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,532.0000           | 5,621.0000        | 1.609             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,980.0000           | 6,070.0000        | 1.505             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7,327.0000           | 7,419.0000        | 1.256             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 714.0000             | 779.0000          | 9.104             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 196.0000             | 177.0000          | (9.694)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,375.0000           | 1,453.0000        | 5.673             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 558.0000             | 505.0000          | (9.498)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5.0000               | 6.0000            | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4.0000               | 5.0000            | 25.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,600.0000           | 1,681.0000        | 5.063             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,419.0000           | 1,498.0000        | 5.567             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,069.0000           | 3,157.0000        | 2.867             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 283.0000             | 324.0000          | 14.488            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,180.0000           | 2,087.0000        | (4.266)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 188.0000             | 170.0000          | (9.574)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,826.0000           | 2,914.0000        | 3.114             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 20.0000           | 16.0000           | (20.000)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 5,234.0000        | 5,323.0000        | 1.700        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 3,975.0000        | 3,881.0000        | (2.365)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 8.0000            | 4.0000            | (50.000)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 846.0000          | 776.0000          | (8.274)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 810.0000          | 742.0000          | (8.395)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 1,114.0000        | 1,188.0000        | 6.643        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 2,538.0000        | 2,624.0000        | 3.388        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 3,656.0000        | 3,746.0000        | 2.462        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 8.0000            | 4.0000            | (50.000)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 66.0000           | 81.0000           | 22.727       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 5,333.0000        | 5,422.0000        | 1.669        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 1,450.0000        | 1,362.0000        | (6.069)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 288.0000          | 260.0000          | (9.722)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 51.0000           | 45.0000           | (11.765)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 30.0000           | 27.0000           | (10.000)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 3.0000            | 1.0000            | (66.667)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 3.0000            | 4.0000            | 33.333       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 828.0000          | 896.0000          | 8.213        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 150.0000          | 177.0000          | 18.000       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 43.0000           | 39.0000           | (9.302)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 6,528.0000        | 6,620.0000        | 1.409        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 2,428.0000        | 2,335.0000        | (3.830)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 7,376.0000        | 7,469.0000        | 1.261        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 135.0000          | 161.0000          | 19.259       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 10.0000           | 5.0000            | (50.000)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 43.0000           | 51.0000           | 18.605       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 26.0000           | 31.0000           | 19.231       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 7.0000            | 3.0000            | (57.143)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 1,641.0000        | 1,551.0000        | (5.484)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 676.0000          | 615.0000          | (9.024)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 80.0000           | 72.0000           | (10.000)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 83.0000           | 75.0000           | (9.639)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2009/12/14 | Currency Future      | 16.0000           | 12.0000           | (25.000)     | 0           | 0             | 0 |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,041.0000           | 963.0000          | (7.493)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 201.0000             | 234.0000          | 16.418            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 23.0000              | 28.0000           | 21.739            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7,077.0000           | 7,169.0000        | 1.300             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,640.0000           | 4,728.0000        | 1.897             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,075.0000           | 3,981.0000        | (2.307)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 775.0000             | 709.0000          | (8.516)           | 0            | 0           | 13,513        |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 83.0000              | 75.0000           | (9.639)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,492.0000           | 4,580.0000        | 1.959             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 17.0000              | 20.0000           | 17.647            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 14.0000              | 10.0000           | (28.571)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,072.0000           | 1,146.0000        | 6.903             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,159.0000           | 2,243.0000        | 3.891             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 25.0000              | 22.0000           | (12.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,148.0000           | 4,237.0000        | 2.146             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7.0000               | 9.0000            | 28.571            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 188.0000             | 170.0000          | (9.574)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,206.0000           | 2,291.0000        | 3.853             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,508.0000           | 3,598.0000        | 2.566             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 586.0000             | 531.0000          | (9.386)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 15.0000              | 18.0000           | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 51.0000              | 45.0000           | (11.765)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,159.0000           | 2,243.0000        | 3.891             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 18.0000              | 13.0000           | (27.778)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 22.0000              | 18.0000           | (18.182)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,625.0000           | 3,532.0000        | (2.566)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,778.0000           | 2,866.0000        | 3.168             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,393.0000           | 4,482.0000        | 2.026             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 32.0000              | 29.0000           | (9.375)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,690.0000           | 1,599.0000        | (5.385)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,786.0000           | 1,695.0000        | (5.095)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4.0000               | 1.0000            | (75.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,826.0000           | 2,914.0000        | 3.114             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 12.0000              | 8.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,627.0000           | 2,534.0000        | (3.540)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,825.0000           | 3,732.0000        | (2.431)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6.0000               | 6.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,677.0000           | 2,584.0000        | (3.474)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 867.0000             | 937.0000          | 8.074             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,184.0000           | 5,273.0000        | 1.717             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,826.0000           | 2,733.0000        | (3.291)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,428.0000           | 6,520.0000        | 1.431             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 3.0000            | 50.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,777.0000           | 2,683.0000        | (3.385)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 53.0000              | 47.0000           | (11.321)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 9.0000               | 5.0000            | (44.444)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,877.0000           | 6,970.0000        | 1.352             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,835.0000           | 1,744.0000        | (4.959)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3.0000               | 1.0000            | (66.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,827.0000           | 6,920.0000        | 1.362             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7,926.0000           | 8,019.0000        | 1.173             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3.0000               | 1.0000            | (66.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,788.0000           | 4,877.0000        | 1.859             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 457.0000             | 412.0000          | (9.847)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,982.0000           | 1,890.0000        | (4.642)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,459.0000           | 3,549.0000        | 2.602             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 12.0000              | 14.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 204.0000             | 184.0000          | (9.804)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 33.0000              | 29.0000           | (12.121)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 382.0000             | 431.0000          | 12.827            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 921.0000             | 848.0000          | (7.926)           | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 34.0000              | 30.0000           | (11.765)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,727.0000           | 6,820.0000        | 1.382             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,930.0000           | 6,020.0000        | 1.518             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,607.0000           | 3,697.0000        | 2.495             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 105.0000             | 95.0000           | (9.524)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,114.0000           | 1,188.0000        | 6.643             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,076.0000           | 2,983.0000        | (3.023)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5.0000               | 1.0000            | (80.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 31.0000              | 28.0000           | (9.677)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,972.0000           | 3,060.0000        | 2.961             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 27.0000              | 24.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,081.0000           | 1,988.0000        | (4.469)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 24.0000              | 20.0000           | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,295.0000           | 4,384.0000        | 2.072             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 46.0000              | 41.0000           | (10.870)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 49.0000              | 44.0000           | (10.204)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,130.0000           | 2,038.0000        | (4.319)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6.0000               | 7.0000            | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,528.0000           | 2,435.0000        | (3.679)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,166.0000           | 3,255.0000        | 2.811             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,830.0000           | 1,913.0000        | 4.536             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,126.0000           | 3,032.0000        | (3.007)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 41.0000              | 36.0000           | (12.195)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,558.0000           | 3,647.0000        | 2.501             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8,026.0000           | 8,119.0000        | 1.159             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8,276.0000           | 8,369.0000        | 1.124             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,378.0000           | 6,470.0000        | 1.442             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 261.0000             | 300.0000          | 14.943            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,025.0000           | 3,931.0000        | (2.335)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |



| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,050.0000           | 4,139.0000        | 2.198             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 42.0000              | 37.0000           | (11.905)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,731.0000           | 5,821.0000        | 1.570             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,884.0000           | 1,792.0000        | (4.883)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 27.0000              | 24.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,313.0000           | 3,402.0000        | 2.686             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8,426.0000           | 8,519.0000        | 1.104             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,117.0000           | 3,206.0000        | 2.855             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 9.0000               | 11.0000           | 22.222            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,313.0000           | 3,402.0000        | 2.686             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 37.0000              | 33.0000           | (10.811)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 85.0000              | 104.0000          | 22.353            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 19.0000              | 15.0000           | (21.053)          | 0            | 0           | 10,100        |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 960.0000             | 885.0000          | (7.813)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,215.0000           | 3,304.0000        | 2.768             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 39.0000              | 35.0000           | (10.256)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,902.0000           | 3,992.0000        | 2.307             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,876.0000           | 2,783.0000        | (3.234)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 37.0000              | 33.0000           | (10.811)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 96.0000              | 117.0000          | 21.875            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,875.0000           | 3,782.0000        | (2.400)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,902.0000           | 3,992.0000        | 2.307             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 11.0000              | 12.0000           | 9.091             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,333.0000           | 5,422.0000        | 1.669             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,001.0000           | 4,090.0000        | 2.224             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,880.0000           | 5,970.0000        | 1.531             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,279.0000           | 6,370.0000        | 1.449             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,179.0000           | 6,270.0000        | 1.473             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 32.0000              | 29.0000           | (9.375)           | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,689.0000           | 4,778.0000        | 1.898             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5.0000               | 2.0000            | (60.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,875.0000           | 2,963.0000        | 3.061             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,590.0000           | 4,679.0000        | 1.939             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 7,976.0000           | 8,069.0000        | 1.166             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3.0000               | 1.0000            | (66.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4.0000               | 1.0000            | (75.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8,376.0000           | 8,469.0000        | 1.110             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 15.0000              | 10.0000           | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8,126.0000           | 8,219.0000        | 1.144             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,410.0000           | 3,500.0000        | 2.639             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,558.0000           | 3,647.0000        | 2.501             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 213.0000             | 192.0000          | (9.859)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,129.0000           | 6,220.0000        | 1.485             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8.0000               | 4.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 35.0000              | 31.0000           | (11.429)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3.0000               | 1.0000            | (66.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 988.0000             | 1,061.0000        | 7.389             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 28.0000              | 25.0000           | (10.714)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,582.0000           | 5,671.0000        | 1.594             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,229.0000           | 6,320.0000        | 1.461             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,727.0000           | 2,634.0000        | (3.410)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6.0000               | 3.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8,176.0000           | 8,269.0000        | 1.137             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,803.0000           | 3,894.0000        | 2.393             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,593.0000           | 1,503.0000        | (5.650)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 14.0000              | 9.0000            | (35.714)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8,226.0000           | 8,319.0000        | 1.131             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,777.0000           | 6,870.0000        | 1.372             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,253.0000           | 2,338.0000        | 3.773             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,692.0000           | 1,773.0000        | 4.787             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,725.0000           | 3,632.0000        | (2.497)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 109.0000             | 98.0000           | (10.092)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,425.0000           | 3,332.0000        | (2.715)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,085.0000           | 5,174.0000        | 1.750             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 167.0000             | 151.0000          | (9.581)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 10.0000              | 5.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,243.0000           | 1,319.0000        | 6.114             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,784.0000           | 1,867.0000        | 4.652             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,525.0000           | 3,432.0000        | (2.638)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 4,099.0000           | 4,188.0000        | 2.171             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 116.0000             | 105.0000          | (9.483)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 5,283.0000           | 5,373.0000        | 1.704             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8.0000               | 4.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 19.0000              | 22.0000           | 15.789            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 23.0000              | 19.0000           | (17.391)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 166.0000             | 195.0000          | 17.470            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 77.0000              | 69.0000           | (10.390)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 741.0000             | 676.0000          | (8.772)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 1,545.0000           | 1,456.0000        | (5.761)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,577.0000           | 2,484.0000        | (3.609)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,575.0000           | 3,482.0000        | (2.601)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 21.0000              | 25.0000           | 19.048            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 708.0000             | 645.0000          | (8.898)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 183.0000             | 214.0000          | 16.940            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 93.0000              | 84.0000           | (9.677)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2,018.0000           | 2,102.0000        | 4.163             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,927.0000           | 7,020.0000        | 1.343             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 8,476.0000           | 8,569.0000        | 1.097             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3.0000               | 1.0000            | (66.667)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 6,478.0000           | 6,570.0000        | 1.420             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 3,775.0000           | 3,682.0000        | (2.464)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8.1596               | 8.0660            | (1.147)           | 8.1500       | 8.1100      | 126           |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 504.0000             | 467.0000          | (7.341)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,527.0000           | 2,610.0000        | 3.285             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 106.0000             | 98.0000           | (7.547)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 152.0000             | 140.0000          | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,091.0000           | 3,177.0000        | 2.782             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 38.0000              | 35.0000           | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 926.0000             | 992.0000          | 7.127             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 99.0000              | 91.0000           | (8.081)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,870.0000           | 5,961.0000        | 1.550             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,032.0000           | 5,122.0000        | 1.789             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,007.0000           | 4,096.0000        | 2.221             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 386.0000             | 358.0000          | (7.254)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 266.0000             | 247.0000          | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 225.0000             | 209.0000          | (7.111)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 29.0000              | 27.0000           | (6.897)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,760.0000           | 4,666.0000        | (1.975)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,665.0000           | 1,743.0000        | 4.685             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,139.0000           | 3,225.0000        | 2.740             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 92.0000              | 85.0000           | (7.609)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,813.0000           | 3,901.0000        | 2.308             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,510.0000           | 4,416.0000        | (2.084)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,407.0000           | 1,481.0000        | 5.259             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,760.0000           | 2,845.0000        | 3.080             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,523.0000           | 3,610.0000        | 2.469             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,016.0000           | 2,922.0000        | (3.117)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 101.0000             | 93.0000           | (7.921)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,282.0000           | 3,369.0000        | 2.651             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 72.0000              | 67.0000           | (6.944)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 455.0000             | 422.0000          | (7.253)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 471.0000             | 437.0000          | (7.219)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 82.0000              | 76.0000           | (7.317)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 602.0000             | 556.0000          | (7.641)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 42.0000           | 39.0000           | (7.143)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 711.0000          | 771.0000          | 8.439        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 192.0000          | 179.0000          | (6.771)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 2,807.0000        | 2,892.0000        | 3.028        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 3,282.0000        | 3,369.0000        | 2.651        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 625.0000          | 577.0000          | (7.680)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 3,264.0000        | 3,171.0000        | (2.849)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 645.0000          | 701.0000          | 8.682        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,978.0000        | 2,058.0000        | 4.044        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 3,091.0000        | 3,177.0000        | 2.782        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 34.0000           | 31.0000           | (8.824)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 197.0000          | 183.0000          | (7.107)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 4.0000            | 5.0000            | 25.000       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 3,910.0000        | 3,999.0000        | 2.276        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 746.0000          | 806.0000          | 8.043        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 399.0000          | 369.0000          | (7.519)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 5,524.0000        | 5,615.0000        | 1.647        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 2,023.0000        | 2,104.0000        | 4.004        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 492.0000          | 540.0000          | 9.756        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,665.0000        | 1,743.0000        | 4.685        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 219.0000          | 203.0000          | (7.306)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 92.0000           | 85.0000           | (7.609)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 5,327.0000        | 5,417.0000        | 1.690        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 55.0000           | 51.0000           | (7.273)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,887.0000        | 1,967.0000        | 4.240        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 7,253.0000        | 7,344.0000        | 1.255        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 300.0000          | 278.0000          | (7.333)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,041.0000        | 1,109.0000        | 6.532        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,709.0000        | 1,787.0000        | 4.564        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 170.0000          | 157.0000          | (7.647)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 88.0000           | 82.0000           | (6.818)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 36.0000           | 33.0000           | (8.333)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 4,396.0000        | 4,485.0000        | 2.025        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 12.0000           | 10.0000           | (16.667)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,240.0000        | 1,312.0000        | 5.806        | 0           | 0             | 0 |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 580.0000             | 537.0000          | (7.414)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 202.0000             | 188.0000          | (6.931)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 30.0000              | 36.0000           | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 282.0000             | 262.0000          | (7.092)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 889.0000             | 953.0000          | 7.199             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 581.0000             | 635.0000          | 9.294             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,426.0000           | 3,514.0000        | 2.569             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,160.0000           | 2,241.0000        | 3.750             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,369.0000           | 3,456.0000        | 2.582             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,425.0000           | 5,516.0000        | 1.677             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,716.0000           | 3,804.0000        | 2.368             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,388.0000           | 2,470.0000        | 3.434             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 465.0000             | 511.0000          | 9.892             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,790.0000           | 1,702.0000        | (4.916)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,076.0000           | 1,984.0000        | (4.432)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 120.0000             | 111.0000          | (7.500)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 35.0000              | 32.0000           | (8.571)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,234.0000           | 3,321.0000        | 2.690             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 148.0000             | 136.0000          | (8.108)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6.0000               | 6.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 225.0000             | 209.0000          | (7.111)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 82.0000              | 95.0000           | 15.854            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,959.0000           | 4,047.0000        | 2.223             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 41.0000              | 38.0000           | (7.317)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 51.0000              | 60.0000           | 17.647            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 70.0000              | 65.0000           | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 852.0000             | 916.0000          | 7.512             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 521.0000             | 571.0000          | 9.597             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 68.0000              | 63.0000           | (7.353)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 44.0000              | 41.0000           | (6.818)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 52.0000              | 47.0000           | (9.615)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 168.0000             | 195.0000          | 16.071            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 540.0000             | 501.0000          | (7.222)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,932.0000           | 2,013.0000        | 4.193             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 88.0000              | 81.0000           | (7.955)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,861.0000           | 3,950.0000        | 2.305             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,885.0000           | 4,975.0000        | 1.842             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,153.0000           | 4,241.0000        | 2.119             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,542.0000           | 4,631.0000        | 1.959             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 412.0000             | 382.0000          | (7.282)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 170.0000             | 157.0000          | (7.647)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 84.0000              | 78.0000           | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 101.0000             | 93.0000           | (7.921)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 60.0000              | 55.0000           | (8.333)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 350.0000             | 325.0000          | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,434.0000           | 2,517.0000        | 3.410             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,378.0000           | 3,465.0000        | 2.575             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,365.0000           | 1,438.0000        | 5.348             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 76.0000              | 70.0000           | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 438.0000             | 483.0000          | 10.274            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 251.0000             | 233.0000          | (7.171)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 144.0000             | 133.0000          | (7.639)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 103.0000             | 96.0000           | (6.796)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,668.0000           | 3,755.0000        | 2.372             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 161.0000             | 148.0000          | (8.075)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6,018.0000           | 6,109.0000        | 1.512             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 648.0000             | 599.0000          | (7.562)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 77.0000              | 71.0000           | (7.792)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,807.0000           | 2,892.0000        | 3.028             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 156.0000             | 144.0000          | (7.692)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,044.0000           | 3,130.0000        | 2.825             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,474.0000           | 3,562.0000        | 2.533             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 282.0000             | 262.0000          | (7.092)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 94.0000              | 87.0000           | (7.447)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 57.0000              | 52.0000           | (8.772)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,065.0000           | 2,972.0000        | (3.034)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,342.0000           | 1,261.0000        | (6.036)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,297.0000           | 2,378.0000        | 3.526             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 136.0000             | 126.0000          | (7.353)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,571.0000           | 3,659.0000        | 2.464             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 103.0000             | 96.0000           | (6.796)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,842.0000           | 1,922.0000        | 4.343             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,347.0000           | 4,436.0000        | 2.047             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6.0000               | 6.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 13.0000              | 14.0000           | 7.692             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 487.0000             | 452.0000          | (7.187)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 80.0000              | 75.0000           | (6.250)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 202.0000             | 188.0000          | (6.931)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 183.0000             | 170.0000          | (7.104)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,273.0000           | 2,180.0000        | (4.092)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,250.0000           | 4,339.0000        | 2.094             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 244.0000             | 227.0000          | (6.967)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 244.0000             | 227.0000          | (6.967)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,978.0000           | 2,058.0000        | 4.044             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 90.0000              | 83.0000           | (7.778)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 32.0000              | 29.0000           | (9.375)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,475.0000           | 5,566.0000        | 1.662             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 296.0000             | 332.0000          | 12.162            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,176.0000           | 1,101.0000        | (6.378)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 678.0000             | 736.0000          | 8.555             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,535.0000           | 1,611.0000        | 4.951             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,069.0000           | 2,150.0000        | 3.915             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 187.0000             | 174.0000          | (6.952)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,330.0000           | 3,417.0000        | 2.613             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,672.0000           | 5,763.0000        | 1.604             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,836.0000           | 4,925.0000        | 1.840             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 805.0000             | 748.0000          | (7.081)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 11.0000              | 8.0000            | (27.273)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 45.0000              | 41.0000           | (8.889)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 236.0000             | 268.0000          | 13.559            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 7,501.0000           | 7,592.0000        | 1.213             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 187.0000             | 174.0000          | (6.952)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 41.0000              | 37.0000           | (9.756)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,535.0000           | 1,611.0000        | 4.951             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,160.0000           | 2,241.0000        | 3.750             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,234.0000           | 3,321.0000        | 2.690             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,002.0000           | 1,069.0000        | 6.687             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,330.0000           | 3,417.0000        | 2.613             | 0            | 0           | 0             |



| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,250.0000           | 4,339.0000        | 2.094             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 67.0000              | 62.0000           | (7.463)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 816.0000             | 879.0000          | 7.721             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 94.0000              | 87.0000           | (7.447)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 362.0000             | 335.0000          | (7.459)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 90.0000              | 83.0000           | (7.778)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 60.0000              | 55.0000           | (8.333)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,115.0000           | 3,022.0000        | (2.986)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 178.0000             | 166.0000          | (6.742)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 133.0000             | 123.0000          | (7.519)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,081.0000           | 5,171.0000        | 1.771             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,228.0000           | 5,319.0000        | 1.741             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,080.0000           | 1,149.0000        | 6.389             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,480.0000           | 2,563.0000        | 3.347             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 207.0000             | 193.0000          | (6.763)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 114.0000             | 105.0000          | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,787.0000           | 4,876.0000        | 1.859             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 117.0000             | 135.0000          | 15.385            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 96.0000              | 89.0000           | (7.292)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,069.0000           | 2,150.0000        | 3.915             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,179.0000           | 5,270.0000        | 1.757             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,854.0000           | 2,939.0000        | 2.978             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 46.0000              | 42.0000           | (8.696)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 895.0000             | 834.0000          | (6.816)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,561.0000           | 1,476.0000        | (5.445)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,028.0000           | 961.0000          | (6.518)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 90.0000              | 104.0000          | 15.556            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 86.0000              | 80.0000           | (6.977)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 140.0000             | 129.0000          | (7.857)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 178.0000             | 166.0000          | (6.742)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,278.0000           | 5,368.0000        | 1.705             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 329.0000             | 305.0000          | (7.295)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 136.0000             | 126.0000          | (7.353)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,297.0000           | 2,378.0000        | 3.526             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,323.0000           | 1,396.0000        | 5.518             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 550.0000             | 602.0000          | 9.455             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 291.0000             | 270.0000          | (7.216)           | 0            | 0           | 17,961        |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 133.0000             | 123.0000          | (7.519)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,798.0000           | 1,877.0000        | 4.394             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 37.0000              | 34.0000           | (8.108)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,620.0000           | 2,704.0000        | 3.206             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,527.0000           | 2,610.0000        | 3.285             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 63.0000              | 57.0000           | (9.524)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,214.0000           | 3,121.0000        | (2.894)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 559.0000             | 518.0000          | (7.335)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,887.0000           | 1,967.0000        | 4.240             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,492.0000           | 1,567.0000        | 5.027             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,044.0000           | 3,130.0000        | 2.825             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 129.0000             | 120.0000          | (6.977)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 34.0000              | 32.0000           | (5.882)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,463.0000           | 3,369.0000        | (2.714)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 426.0000             | 395.0000          | (7.277)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,621.0000           | 1,699.0000        | 4.812             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,573.0000           | 2,657.0000        | 3.265             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,323.0000           | 1,396.0000        | 5.518             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,119.0000           | 1,189.0000        | 6.256             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 319.0000             | 296.0000          | (7.210)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 259.0000             | 240.0000          | (7.336)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,223.0000           | 2,131.0000        | (4.139)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,281.0000           | 1,354.0000        | 5.699             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 231.0000             | 215.0000          | (6.926)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,573.0000           | 2,657.0000        | 3.265             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 108.0000             | 100.0000          | (7.407)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 152.0000             | 140.0000          | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,299.0000           | 4,387.0000        | 2.047             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 197.0000             | 183.0000          | (7.107)           | 0            | 0           | 28,101        |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 339.0000             | 315.0000          | (7.080)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,713.0000           | 2,798.0000        | 3.133             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 114.0000             | 105.0000          | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 300.0000             | 278.0000          | (7.333)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 219.0000             | 203.0000          | (7.306)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,187.0000           | 3,273.0000        | 2.698             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 126.0000             | 116.0000          | (7.937)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,376.0000           | 5,467.0000        | 1.693             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,983.0000           | 5,073.0000        | 1.806             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 123.0000             | 114.0000          | (7.317)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,854.0000           | 2,939.0000        | 2.978             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 39.0000              | 36.0000           | (7.692)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 36.0000              | 33.0000           | (8.333)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,342.0000           | 2,424.0000        | 3.501             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 672.0000             | 622.0000          | (7.440)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 11.0000              | 11.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,996.0000           | 3,082.0000        | 2.870             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,240.0000           | 1,312.0000        | 5.806             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 40.0000              | 36.0000           | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,753.0000           | 1,832.0000        | 4.507             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,470.0000           | 2,377.0000        | (3.765)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,201.0000           | 4,290.0000        | 2.119             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 440.0000             | 408.0000          | (7.273)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,709.0000           | 1,787.0000        | 4.564             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,902.0000           | 2,987.0000        | 2.929             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 117.0000             | 108.0000          | (7.692)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,130.0000           | 5,220.0000        | 1.754             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 47.0000              | 43.0000           | (8.511)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 213.0000             | 198.0000          | (7.042)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 56.0000              | 66.0000           | 17.857            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 106.0000             | 98.0000           | (7.547)           | 0            | 0           | 17,961        |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 781.0000             | 842.0000          | 7.810             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 174.0000             | 161.0000          | (7.471)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 274.0000             | 254.0000          | (7.299)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 129.0000             | 120.0000          | (6.977)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 412.0000             | 456.0000          | 10.680            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,516.0000           | 1,432.0000        | (5.541)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 14.0000              | 15.0000           | 7.143             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 61.0000              | 56.0000           | (8.197)           | 0            | 0           | 28,101        |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 259.0000             | 240.0000          | (7.336)           | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,620.0000           | 2,704.0000        | 3.206             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,449.0000           | 1,524.0000        | 5.176             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 37.0000              | 45.0000           | 21.622            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,743.0000           | 1,656.0000        | (4.991)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 111.0000             | 103.0000          | (7.207)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,449.0000           | 1,524.0000        | 5.176             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,159.0000           | 1,230.0000        | 6.126             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,591.0000           | 4,680.0000        | 1.939             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,300.0000           | 1,220.0000        | (6.154)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8.0000               | 9.0000            | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 964.0000             | 1,030.0000        | 6.846             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,718.0000           | 2,625.0000        | (3.422)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 373.0000             | 346.0000          | (7.239)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 10.0000              | 10.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,996.0000           | 3,082.0000        | 2.870             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,206.0000           | 2,286.0000        | 3.626             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,606.0000           | 1,521.0000        | (5.293)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,114.0000           | 2,195.0000        | 3.832             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 238.0000             | 221.0000          | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,407.0000           | 1,481.0000        | 5.259             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,738.0000           | 4,827.0000        | 1.878             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 834.0000             | 776.0000          | (6.954)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 16.0000              | 18.0000           | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,712.0000           | 3,618.0000        | (2.532)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 46.0000              | 55.0000           | 19.565            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,949.0000           | 3,034.0000        | 2.882             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,760.0000           | 2,845.0000        | 3.080             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,578.0000           | 1,655.0000        | 4.880             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 71.0000              | 66.0000           | (7.042)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 275.0000             | 310.0000          | 12.727            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 749.0000             | 695.0000          | (7.210)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8.0000               | 6.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 82.0000              | 76.0000           | (7.317)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 266.0000             | 247.0000          | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 340.0000             | 379.0000          | 11.471            | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 7,948.0000           | 8,040.0000        | 1.158             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 120.0000             | 111.0000          | (7.500)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,573.0000           | 5,664.0000        | 1.633             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 62.0000              | 73.0000           | 17.742            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,569.0000           | 2,476.0000        | (3.620)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 33.0000              | 30.0000           | (9.091)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,523.0000           | 3,610.0000        | 2.469             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,764.0000           | 3,853.0000        | 2.365             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 864.0000             | 805.0000          | (6.829)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,697.0000           | 1,611.0000        | (5.068)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,969.0000           | 6,060.0000        | 1.525             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,562.0000           | 3,469.0000        | (2.611)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 28.0000              | 25.0000           | (10.714)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 165.0000             | 152.0000          | (7.879)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 9.0000               | 9.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 28.0000              | 26.0000           | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 309.0000             | 287.0000          | (7.120)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 117.0000             | 108.0000          | (7.692)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,206.0000           | 2,286.0000        | 3.626             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 255.0000             | 289.0000          | 13.333            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,867.0000           | 2,774.0000        | (3.244)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 213.0000             | 198.0000          | (7.042)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 156.0000             | 144.0000          | (7.692)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 777.0000             | 721.0000          | (7.207)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,666.0000           | 2,750.0000        | 3.151             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 317.0000             | 355.0000          | 11.987            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 7.0000               | 8.0000            | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 107.0000             | 123.0000          | 14.953            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,445.0000           | 4,534.0000        | 2.002             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,753.0000           | 1,832.0000        | 4.507             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 64.0000              | 59.0000           | (7.813)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3.0000               | 4.0000            | 33.333            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 24.0000              | 29.0000           | 20.833            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8,048.0000           | 8,139.0000        | 1.131             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 54.0000              | 50.0000           | (7.407)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,619.0000           | 3,707.0000        | 2.432             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,104.0000           | 4,193.0000        | 2.169             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,472.0000           | 1,389.0000        | (5.639)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,884.0000           | 1,795.0000        | (4.724)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 15.0000              | 16.0000           | 6.667             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,342.0000           | 2,424.0000        | 3.501             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 79.0000              | 73.0000           | (7.595)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,842.0000           | 1,922.0000        | 4.343             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 51.0000              | 46.0000           | (9.804)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,421.0000           | 2,328.0000        | (3.841)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 25.0000              | 22.0000           | (12.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,217.0000           | 1,139.0000        | (6.409)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6,067.0000           | 6,158.0000        | 1.500             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 76.0000              | 70.0000           | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,413.0000           | 3,320.0000        | (2.725)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 329.0000             | 305.0000          | (7.295)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 74.0000              | 69.0000           | (6.757)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 24.0000              | 21.0000           | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,668.0000           | 2,575.0000        | (3.486)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,125.0000           | 2,032.0000        | (4.376)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 21.0000              | 18.0000           | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2.0000               | 3.0000            | 50.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5.0000               | 6.0000            | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,119.0000           | 1,189.0000        | 6.256             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 27.0000              | 24.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 58.0000              | 53.0000           | (8.621)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 11.0000              | 12.0000           | 9.091             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,662.0000           | 3,569.0000        | (2.540)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,200.0000           | 1,271.0000        | 5.917             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 184.0000             | 212.0000          | 15.217            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8,446.0000           | 8,538.0000        | 1.089             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 5,820.0000           | 5,911.0000        | 1.564             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 174.0000             | 161.0000          | (7.471)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 6,264.0000        | 6,355.0000        | 1.453        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 3,764.0000        | 3,853.0000        | 2.365        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 30.0000           | 27.0000           | (10.000)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 2,114.0000        | 2,195.0000        | 3.832        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 6,166.0000        | 6,256.0000        | 1.460        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 6,313.0000        | 6,404.0000        | 1.441        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 27.0000           | 33.0000           | 22.222       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 6.0000            | 4.0000            | (33.333)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 3,716.0000        | 3,804.0000        | 2.368        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 127.0000          | 149.0000          | 17.323       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 6.0000            | 5.0000            | (16.667)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 993.0000          | 928.0000          | (6.546)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 6,461.0000        | 6,552.0000        | 1.408        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 30.0000           | 28.0000           | (6.667)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 140.0000          | 163.0000          | 16.429       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,136.0000        | 1,065.0000        | (6.250)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 7.0000            | 8.0000            | 14.286       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 5,771.0000        | 5,862.0000        | 1.577        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,099.0000        | 1,029.0000        | (6.369)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 66.0000           | 60.0000           | (9.091)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,837.0000        | 1,749.0000        | (4.790)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 8.0000            | 6.0000            | (25.000)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 2.0000            | 2.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 1,979.0000        | 1,889.0000        | (4.548)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 4,056.0000        | 4,144.0000        | 2.170        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 23.0000           | 20.0000           | (13.043)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 3,811.0000        | 3,718.0000        | (2.440)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 19.0000           | 23.0000           | 21.053       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 7,998.0000        | 8,090.0000        | 1.150        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 2,817.0000        | 2,724.0000        | (3.301)      | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 17.0000           | 21.0000           | 23.529       | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 8,297.0000        | 8,389.0000        | 1.109        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 8,247.0000        | 8,339.0000        | 1.116        | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 21.0000           | 18.0000           | (14.286)     | 0           | 0             | 0 |
| 22/07/2009 | \$ / R           | 2010/03/15 | Currency Future      | 74.0000           | 69.0000           | (6.757)      | 0           | 0             | 0 |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,961.0000           | 3,868.0000        | (2.348)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6,412.0000           | 6,502.0000        | 1.404             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,966.0000           | 2,873.0000        | (3.136)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,011.0000           | 3,917.0000        | (2.344)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6.0000               | 7.0000            | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8,396.0000           | 8,488.0000        | 1.096             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1.0000               | 2.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6.0000               | 4.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 165.0000             | 152.0000          | (7.879)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,026.0000           | 1,937.0000        | (4.393)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8,147.0000           | 8,239.0000        | 1.129             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6,215.0000           | 6,305.0000        | 1.448             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 24.0000              | 21.0000           | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 43.0000              | 40.0000           | (6.977)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8,197.0000           | 8,289.0000        | 1.122             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,934.0000           | 5,024.0000        | 1.824             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,651.0000           | 1,565.0000        | (5.209)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 387.0000             | 430.0000          | 11.111            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 697.0000             | 646.0000          | (7.317)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,251.0000           | 2,332.0000        | 3.598             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,061.0000           | 3,967.0000        | (2.315)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 34.0000              | 40.0000           | 17.647            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 218.0000             | 249.0000          | 14.220            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4,493.0000           | 4,583.0000        | 2.003             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 927.0000             | 865.0000          | (6.688)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,314.0000           | 3,220.0000        | (2.836)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,762.0000           | 3,668.0000        | (2.499)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 53.0000              | 49.0000           | (7.547)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,322.0000           | 2,229.0000        | (4.005)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,767.0000           | 2,674.0000        | (3.361)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 75.0000              | 87.0000           | 16.000            | 0            | 0           | 0             |



| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 1,385.0000           | 1,303.0000        | (5.921)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 12.0000              | 13.0000           | 8.333             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,520.0000           | 2,427.0000        | (3.690)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6,511.0000           | 6,601.0000        | 1.382             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 20.0000              | 17.0000           | (15.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8.0000               | 8.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,861.0000           | 3,768.0000        | (2.409)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 6.0000               | 4.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,612.0000           | 3,519.0000        | (2.575)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2.0000               | 3.0000            | 50.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 2,619.0000           | 2,526.0000        | (3.551)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 9.0000               | 10.0000           | 11.111            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 3,513.0000           | 3,419.0000        | (2.676)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 42.0000              | 49.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 8,496.0000           | 8,588.0000        | 1.083             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 10.0000              | 11.0000           | 10.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 960.0000             | 896.0000          | (6.667)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 200.0000             | 230.0000          | 15.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 0.0000               | 4,017.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 0.0000               | 26.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 0.0000               | 6,010.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 0.0000               | 6.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/03/15 | Currency Future | 0.0000               | 7,990.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 8.2932               | 8.1991            | (1.135)           | 0.0000       | 0.0000      | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,087.0000           | 1,150.0000        | 5.796             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,262.0000           | 4,348.0000        | 2.018             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,521.0000           | 1,592.0000        | 4.668             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 290.0000             | 272.0000          | (6.207)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 272.0000             | 255.0000          | (6.250)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,427.0000           | 1,348.0000        | (5.536)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 643.0000             | 693.0000          | 7.776             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,159.0000           | 1,093.0000        | (5.695)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 134.0000             | 149.0000          | 11.194            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 686.0000             | 642.0000          | (6.414)           | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,903.0000           | 1,979.0000        | 3.994             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 216.0000             | 244.0000          | 12.963            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 123.0000             | 115.0000          | (6.504)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 324.0000             | 304.0000          | (6.173)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,817.0000           | 1,891.0000        | 4.073             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 364.0000             | 341.0000          | (6.319)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 402.0000             | 376.0000          | (6.468)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 30.0000              | 33.0000           | 10.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 580.0000             | 543.0000          | (6.379)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,731.0000           | 1,805.0000        | 4.275             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 297.0000             | 278.0000          | (6.397)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,358.0000           | 1,427.0000        | 5.081             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,830.0000           | 3,916.0000        | 2.245             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 7,244.0000           | 7,336.0000        | 1.270             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,324.0000           | 2,232.0000        | (3.959)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 906.0000             | 965.0000          | 6.512             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 347.0000             | 325.0000          | (6.340)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,070.0000           | 4,156.0000        | 2.113             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 109.0000             | 101.0000          | (7.339)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,735.0000           | 3,820.0000        | 2.276             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 113.0000             | 105.0000          | (7.080)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,215.0000           | 3,298.0000        | 2.582             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 549.0000             | 514.0000          | (6.375)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 278.0000             | 261.0000          | (6.115)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 975.0000             | 916.0000          | (6.051)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 158.0000             | 148.0000          | (6.329)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,550.0000           | 4,638.0000        | 1.934             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 331.0000             | 367.0000          | 10.876            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 468.0000             | 438.0000          | (6.410)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 240.0000             | 223.0000          | (7.083)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,035.0000           | 2,112.0000        | 3.784             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,570.0000           | 2,650.0000        | 3.113             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,166.0000           | 4,252.0000        | 2.064             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,125.0000           | 1,189.0000        | 5.689             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,302.0000           | 2,379.0000        | 3.345             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 382.0000             | 358.0000          | (6.283)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 86.0000              | 80.0000           | (6.977)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 770.0000             | 825.0000          | 7.143             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 506.0000             | 474.0000          | (6.324)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 648.0000             | 607.0000          | (6.327)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 128.0000             | 120.0000          | (6.250)           | 0            | 0           | 21,978        |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 310.0000             | 290.0000          | (6.452)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 245.0000             | 228.0000          | (6.939)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 364.0000             | 341.0000          | (6.319)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 38.0000              | 35.0000           | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 613.0000             | 574.0000          | (6.362)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,013.0000           | 1,075.0000        | 6.120             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 705.0000             | 758.0000          | 7.518             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 480.0000             | 449.0000          | (6.458)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,480.0000           | 1,550.0000        | 4.730             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 501.0000             | 545.0000          | 8.782             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,035.0000           | 2,112.0000        | 3.784             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,521.0000           | 1,592.0000        | 4.668             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 94.0000              | 87.0000           | (7.447)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,439.0000           | 1,509.0000        | 4.864             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 61.0000              | 57.0000           | (6.557)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 234.0000             | 218.0000          | (6.838)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 183.0000             | 171.0000          | (6.557)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,604.0000           | 1,676.0000        | 4.489             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 347.0000             | 325.0000          | (6.340)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,991.0000           | 2,067.0000        | 3.817             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 223.0000             | 208.0000          | (6.726)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,122.0000           | 3,205.0000        | 2.659             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,890.0000           | 2,971.0000        | 2.803             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,687.0000           | 3,773.0000        | 2.333             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,391.0000           | 2,469.0000        | 3.262             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 57.0000              | 53.0000           | (7.018)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 103.0000             | 96.0000           | (6.796)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 4,792.0000           | 4,881.0000        | 1.857             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 214.0000             | 199.0000          | (7.009)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,399.0000           | 1,468.0000        | 4.932             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 6,014.0000           | 6,104.0000        | 1.497             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 62.0000              | 71.0000           | 14.516            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 356.0000             | 333.0000          | (6.461)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,480.0000           | 2,559.0000        | 3.185             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 35.0000              | 32.0000           | (8.571)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,856.0000           | 1,770.0000        | (4.634)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 871.0000             | 929.0000          | 6.659             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 7,492.0000           | 7,583.0000        | 1.215             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5,768.0000           | 5,858.0000        | 1.560             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 673.0000             | 725.0000          | 7.727             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 977.0000             | 1,037.0000        | 6.141             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 837.0000             | 894.0000          | 6.810             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 105.0000             | 97.0000           | (7.619)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 165.0000             | 154.0000          | (6.667)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,302.0000           | 3,208.0000        | (2.847)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 564.0000             | 528.0000          | (6.383)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 373.0000             | 349.0000          | (6.434)           | 0            | 0           | 26,596        |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 727.0000             | 681.0000          | (6.327)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 9.0000               | 9.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 520.0000             | 487.0000          | (6.346)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 284.0000             | 266.0000          | (6.338)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 392.0000             | 367.0000          | (6.378)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 93.0000              | 104.0000          | 11.828            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,310.0000           | 4,397.0000        | 2.019             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 130.0000             | 122.0000          | (6.154)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 493.0000             | 461.0000          | (6.491)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,124.0000           | 2,201.0000        | 3.625             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 310.0000             | 345.0000          | 11.290            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 11.0000              | 12.0000           | 9.091             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5,133.0000           | 5,221.0000        | 1.714             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,003.0000           | 944.0000          | (5.882)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,793.0000           | 4,699.0000        | (1.961)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 76.0000              | 71.0000           | (6.579)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 596.0000             | 558.0000          | (6.376)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 667.0000             | 624.0000          | (6.447)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,544.0000           | 4,450.0000        | (2.069)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |       |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|-------|
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 803.0000          | 859.0000          | 6.974        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,163.0000        | 1,227.0000        | 5.503        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,688.0000        | 1,762.0000        | 4.384        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 456.0000          | 426.0000          | (6.579)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 332.0000          | 311.0000          | (6.325)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,054.0000        | 2,961.0000        | (3.045)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,974.0000        | 4,060.0000        | 2.164        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,050.0000        | 1,112.0000        | 5.905        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,562.0000        | 1,634.0000        | 4.609        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 794.0000          | 744.0000          | (6.297)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 376.0000          | 415.0000          | 10.372       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,636.0000        | 1,553.0000        | (5.073)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 116.0000          | 129.0000          | 11.207       | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,203.0000        | 3,109.0000        | (2.935)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 534.0000          | 500.0000          | (6.367)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 267.0000          | 250.0000          | (6.367)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 919.0000          | 864.0000          | (5.985)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 10.0000           | 10.0000           | -            | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 941.0000          | 1,001.0000        | 6.376        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 373.0000          | 349.0000          | (6.434)      | 0           | 0             | 2,557 |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 35.0000           | 37.0000           | 5.714        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 2,346.0000        | 2,424.0000        | 3.325        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 842.0000          | 790.0000          | (6.176)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 2,228.0000        | 2,136.0000        | (4.129)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 67.0000           | 63.0000           | (5.970)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,860.0000        | 1,935.0000        | 4.032        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,347.0000        | 1,269.0000        | (5.791)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 2,132.0000        | 2,041.0000        | (4.268)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 303.0000          | 284.0000          | (6.271)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 69.0000           | 64.0000           | (7.246)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 584.0000          | 632.0000          | 8.219        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,817.0000        | 1,891.0000        | 4.073        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,104.0000        | 3,010.0000        | (3.028)      | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 5,425.0000        | 5,515.0000        | 1.659        | 0           | 0             | 0     |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 245.0000          | 228.0000          | (6.939)      | 0           | 0             | 0     |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |        |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|--------|
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 101.0000          | 94.0000           | (6.931)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 310.0000          | 290.0000          | (6.452)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 39.0000           | 42.0000           | 7.692        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,480.0000        | 1,550.0000        | 4.730        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,604.0000        | 1,676.0000        | 4.489        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 4,358.0000        | 4,445.0000        | 1.996        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 115.0000          | 107.0000          | (6.957)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 5,279.0000        | 5,368.0000        | 1.686        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 81.0000           | 76.0000           | (6.173)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 117.0000          | 109.0000          | (6.838)      | 0           | 0             | 29,153 |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,318.0000        | 1,386.0000        | 5.159        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 339.0000          | 318.0000          | (6.195)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 2,213.0000        | 2,290.0000        | 3.479        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,269.0000        | 1,193.0000        | (5.989)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,029.0000        | 3,111.0000        | 2.707        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 317.0000          | 297.0000          | (6.309)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 4,022.0000        | 4,108.0000        | 2.138        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 168.0000          | 157.0000          | (6.548)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 4,938.0000        | 5,026.0000        | 1.782        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,545.0000        | 3,630.0000        | 2.398        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,201.0000        | 1,267.0000        | 5.495        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 353.0000          | 391.0000          | 10.765       | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 4,987.0000        | 5,075.0000        | 1.765        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,699.0000        | 3,605.0000        | (2.541)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 95.0000           | 89.0000           | (6.316)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,646.0000        | 1,719.0000        | 4.435        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 2,302.0000        | 2,379.0000        | 3.345        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 946.0000          | 890.0000          | (5.920)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,356.0000        | 3,440.0000        | 2.503        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 80.0000           | 74.0000           | (7.500)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 6.0000            | 6.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 4,502.0000        | 4,590.0000        | 1.955        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,774.0000        | 1,848.0000        | 4.171        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 261.0000          | 245.0000          | (6.130)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 278.0000          | 261.0000          | (6.115)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 72.0000           | 67.0000           | (6.944)      | 0           | 0             | 0      |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,075.0000           | 3,158.0000        | 2.699             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,454.0000           | 4,541.0000        | 1.953             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 444.0000             | 416.0000          | (6.306)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,947.0000           | 2,023.0000        | 3.903             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,509.0000           | 1,429.0000        | (5.302)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 175.0000             | 193.0000          | 10.286            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 172.0000             | 160.0000          | (6.977)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 138.0000             | 129.0000          | (6.522)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,723.0000           | 1,639.0000        | (4.875)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 209.0000             | 194.0000          | (7.177)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 154.0000             | 170.0000          | 10.390            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 11.0000              | 11.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,649.0000           | 3,555.0000        | (2.576)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,616.0000           | 2,695.0000        | 3.020             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,435.0000           | 2,514.0000        | 3.244             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 556.0000             | 602.0000          | 8.273             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,047.0000           | 3,953.0000        | (2.323)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 80.0000              | 90.0000           | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 99.0000              | 92.0000           | (7.071)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3.0000               | 4.0000            | 33.333            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6.0000               | 6.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 270.0000             | 302.0000          | 11.852            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,279.0000           | 1,346.0000        | 5.238             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,599.0000           | 3,506.0000        | (2.584)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6,357.0000           | 6,448.0000        | 1.431             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 256.0000             | 239.0000          | (6.641)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,406.0000           | 4,493.0000        | 1.975             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,085.0000           | 1,995.0000        | (4.317)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 19.0000              | 21.0000           | 10.526            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 84.0000              | 78.0000           | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 97.0000              | 90.0000           | (7.216)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6.0000               | 7.0000            | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 290.0000             | 272.0000          | (6.207)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 42.0000              | 46.0000           | 9.524             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,662.0000           | 2,570.0000        | (3.456)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,841.0000           | 4,929.0000        | 1.818             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 5,474.0000           | 5,564.0000        | 1.644             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 30.0000              | 28.0000           | (6.667)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 422.0000             | 395.0000          | (6.398)           | 0            | 0           | 21,978        |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 251.0000             | 234.0000          | (6.773)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,401.0000           | 3,307.0000        | (2.764)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 4,889.0000           | 4,978.0000        | 1.820             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 121.0000             | 113.0000          | (6.612)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 141.0000             | 131.0000          | (7.092)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 7,987.0000           | 8,078.0000        | 1.139             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,168.0000           | 2,246.0000        | 3.598             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,079.0000           | 2,156.0000        | 3.704             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 229.0000             | 213.0000          | (6.987)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,420.0000           | 2,328.0000        | (3.802)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 187.0000             | 210.0000          | 12.299            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,878.0000           | 3,964.0000        | 2.218             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 10.0000              | 11.0000           | 10.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,992.0000           | 1,904.0000        | (4.418)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 27.0000              | 29.0000           | 7.407             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,230.0000           | 1,159.0000        | (5.772)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,936.0000           | 3,018.0000        | 2.793             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,180.0000           | 2,089.0000        | (4.174)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,947.0000           | 3,853.0000        | (2.382)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,258.0000           | 2,335.0000        | 3.410             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 8.0000               | 8.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,063.0000           | 1,001.0000        | (5.833)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,497.0000           | 3,582.0000        | 2.431             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,903.0000           | 1,979.0000        | 3.994             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,809.0000           | 2,716.0000        | (3.311)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,153.0000           | 3,060.0000        | (2.950)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,240.0000           | 1,306.0000        | 5.323             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,956.0000           | 2,863.0000        | (3.146)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,258.0000           | 2,335.0000        | 3.410             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 149.0000             | 139.0000          | (6.711)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 749.0000             | 701.0000          | (6.409)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,614.0000           | 2,522.0000        | (3.520)           | 0            | 0           | 0             |



| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,947.0000           | 2,023.0000        | 3.903             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 37.0000              | 40.0000           | 8.108             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 27.0000              | 24.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 107.0000             | 99.0000           | (7.477)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 706.0000             | 661.0000          | (6.374)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 8,234.0000           | 8,325.0000        | 1.105             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 400.0000             | 439.0000          | 9.750             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 218.0000             | 203.0000          | (6.881)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 16.0000              | 17.0000           | 6.250             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 433.0000             | 405.0000          | (6.467)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,860.0000           | 1,935.0000        | 4.032             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 297.0000             | 278.0000          | (6.397)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 893.0000             | 838.0000          | (6.159)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,525.0000           | 2,604.0000        | 3.129             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,307.0000           | 1,231.0000        | (5.815)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 303.0000             | 284.0000          | (6.271)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 251.0000             | 234.0000          | (6.773)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 100.0000             | 112.0000          | 12.000            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 143.0000             | 134.0000          | (6.294)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 164.0000             | 181.0000          | 10.366            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,679.0000           | 1,596.0000        | (4.943)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 13.0000              | 14.0000           | 7.692             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,502.0000           | 4,590.0000        | 1.955             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 51.0000              | 47.0000           | (7.843)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 528.0000             | 573.0000          | 8.523             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 162.0000             | 151.0000          | (6.790)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,450.0000           | 3,535.0000        | 2.464             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 412.0000             | 385.0000          | (6.553)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 21.0000              | 22.0000           | 4.762             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 49.0000              | 45.0000           | (8.163)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 771.0000             | 722.0000          | (6.355)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 613.0000             | 662.0000          | 7.993             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,168.0000           | 3,251.0000        | 2.620             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 70.0000              | 65.0000           | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6,259.0000           | 6,349.0000        | 1.438             | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 8,431.0000           | 8,523.0000        | 1.091             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 8,283.0000           | 8,375.0000        | 1.111             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 111.0000             | 103.0000          | (7.207)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,798.0000           | 3,704.0000        | (2.475)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 25.0000              | 22.0000           | (12.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 51.0000              | 48.0000           | (5.882)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,214.0000           | 4,300.0000        | 2.041             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5,084.0000           | 5,173.0000        | 1.751             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 179.0000             | 167.0000          | (6.704)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 52.0000              | 49.0000           | (5.769)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 48.0000              | 55.0000           | 14.583            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6,456.0000           | 6,546.0000        | 1.394             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,403.0000           | 3,487.0000        | 2.468             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 26.0000              | 24.0000           | (7.692)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 77.0000              | 72.0000           | (6.494)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6,554.0000           | 6,645.0000        | 1.388             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5,377.0000           | 5,466.0000        | 1.655             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 290.0000             | 323.0000          | 11.379            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 86.0000              | 97.0000           | 12.791            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 55.0000              | 51.0000           | (7.273)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 146.0000             | 136.0000          | (6.849)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,118.0000           | 4,204.0000        | 2.088             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 47.0000              | 44.0000           | (6.383)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5,230.0000           | 5,319.0000        | 1.702             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,033.0000           | 972.0000          | (5.905)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6,112.0000           | 6,202.0000        | 1.473             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 49.0000              | 45.0000           | (8.163)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 26.0000              | 23.0000           | (11.538)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,616.0000           | 2,695.0000        | 3.020             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 8,332.0000           | 8,424.0000        | 1.104             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6,308.0000           | 6,399.0000        | 1.443             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 29.0000              | 26.0000           | (10.345)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 209.0000             | 194.0000          | (7.177)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 8,086.0000           | 8,177.0000        | 1.125             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,594.0000           | 1,511.0000        | (5.207)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 23.0000              | 21.0000           | (8.696)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 6,456.0000           | 6,546.0000        | 1.394             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 24.0000              | 26.0000           | 8.333             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 8,530.0000           | 8,622.0000        | 1.079             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 95.0000              | 89.0000           | (6.316)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 7.0000               | 7.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 73.0000              | 68.0000           | (6.849)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,707.0000           | 2,787.0000        | 2.955             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,468.0000           | 2,376.0000        | (3.728)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,468.0000           | 1,388.0000        | (5.450)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 8,036.0000           | 8,128.0000        | 1.145             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,192.0000           | 1,126.0000        | (5.537)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 7.0000               | 8.0000            | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 29.0000              | 31.0000           | 6.897             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 30.0000              | 27.0000           | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 53.0000              | 49.0000           | (7.547)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 44.0000              | 50.0000           | 13.636            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,451.0000           | 3,357.0000        | (2.724)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,372.0000           | 2,280.0000        | (3.879)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 200.0000             | 186.0000          | (7.000)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 251.0000             | 282.0000          | 12.351            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 2,037.0000           | 1,950.0000        | (4.271)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 25.0000              | 27.0000           | 8.000             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 8.0000               | 9.0000            | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 6,210.0000           | 6,300.0000        | 1.449             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 12.0000              | 13.0000           | 8.333             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,551.0000           | 1,470.0000        | (5.222)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,351.0000           | 3,258.0000        | (2.775)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 8,184.0000           | 8,276.0000        | 1.124             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,005.0000           | 2,912.0000        | (3.095)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 108.0000             | 121.0000          | 12.037            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 125.0000             | 139.0000          | 11.200            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 28.0000              | 25.0000           | (10.714)          | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 199.0000             | 227.0000          | 14.070            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,500.0000           | 3,406.0000        | (2.686)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 1,094.0000           | 1,031.0000        | (5.759)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future | 3,997.0000           | 3,903.0000        | (2.352)           | 0            | 0           | 0             |

| Deal Date  | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 424.0000             | 465.0000          | 9.670             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 867.0000             | 814.0000          | (6.113)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 818.0000             | 767.0000          | (6.235)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,517.0000           | 2,425.0000        | (3.655)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 474.0000             | 518.0000          | 9.283             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 92.0000              | 86.0000           | (6.522)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 152.0000             | 142.0000          | (6.579)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 56.0000              | 52.0000           | (7.143)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5,181.0000           | 5,270.0000        | 1.718             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 6,063.0000           | 6,153.0000        | 1.484             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 74.0000              | 69.0000           | (6.757)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,262.0000           | 3,346.0000        | 2.575             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 4,599.0000           | 4,686.0000        | 1.892             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 155.0000             | 145.0000          | (6.452)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 17.0000              | 18.0000           | 5.882             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 449.0000             | 491.0000          | 9.354             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,811.0000           | 1,726.0000        | (4.694)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 240.0000             | 223.0000          | (7.083)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 68.0000              | 77.0000           | 13.235            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,346.0000           | 2,424.0000        | 3.325             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,309.0000           | 3,393.0000        | 2.539             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,760.0000           | 2,668.0000        | (3.333)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 57.0000              | 65.0000           | 14.035            | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 1,901.0000           | 1,814.0000        | (4.577)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,748.0000           | 3,655.0000        | (2.481)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,848.0000           | 3,754.0000        | (2.443)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 15.0000              | 16.0000           | 6.667             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 83.0000              | 77.0000           | (7.229)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,858.0000           | 2,765.0000        | (3.254)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 3,926.0000           | 4,012.0000        | 2.191             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 119.0000             | 111.0000          | (6.723)           | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 2,982.0000           | 3,064.0000        | 2.750             | 0            | 0           | 0             |
| 22/07/2009 | \$ / R 2010/06/14 | Currency Future | 175.0000             | 164.0000          | (6.286)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |        |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|--------|
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 2,711.0000        | 2,619.0000        | (3.394)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 48.0000           | 45.0000           | (6.250)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 74.0000           | 83.0000           | 12.162       | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 6,505.0000        | 6,595.0000        | 1.384        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 18.0000           | 20.0000           | 11.111       | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 24.0000           | 22.0000           | (8.333)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 1,767.0000        | 1,682.0000        | (4.810)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 8,481.0000        | 8,573.0000        | 1.085        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 2,661.0000        | 2,741.0000        | 3.006        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 2,565.0000        | 2,473.0000        | (3.587)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 204.0000          | 190.0000          | (6.863)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 3,550.0000        | 3,456.0000        | (2.648)      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 7.0000            | 7.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 22.0000           | 24.0000           | 9.091        | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 0.0000            | 54.0000           | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 0.0000            | 4.0000            | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 0.0000            | 6,055.0000        | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 0.0000            | 28.0000           | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 0.0000            | 4,003.0000        | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | \$ / R           | 2010/06/14 | Currency Future      | 0.0000            | 8,029.0000        | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 12.9786           | 12.8111           | (1.291)      | 12.9800     | 12.8300       | 23,786 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 958.0000          | 1,096.0000        | 14.405       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 11.0000           | 12.0000           | 9.091        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,202.0000        | 2,365.0000        | 7.402        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3.0000            | 2.0000            | (33.333)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3,437.0000        | 3,602.0000        | 4.801        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 137.0000          | 107.0000          | (21.898)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,539.0000        | 2,373.0000        | (6.538)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 31.0000           | 26.0000           | (16.129)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 6,524.0000        | 6,691.0000        | 2.560        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 608.0000          | 725.0000          | 19.243       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4,928.0000        | 5,094.0000        | 3.369        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3.0000            | 3.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,627.0000        | 1,784.0000        | 9.650        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3,532.0000        | 3,365.0000        | (4.728)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 90.0000           | 71.0000           | (21.111)     | 0           | 0             | 0      |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 8,173.0000        | 8,340.0000        | 2.043        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3.0000            | 2.0000            | (33.333)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3,632.0000        | 3,464.0000        | (4.626)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 129.0000          | 101.0000          | (21.705)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 8,422.0000        | 8,590.0000        | 1.995        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 50.0000           | 40.0000           | (20.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 8,522.0000        | 8,690.0000        | 1.971        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 6.0000            | 5.0000            | (16.667)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 236.0000          | 187.0000          | (20.763)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3.0000            | 3.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,261.0000        | 1,410.0000        | 11.816       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 236.0000          | 187.0000          | (20.763)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 644.0000          | 764.0000          | 18.634       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 352.0000          | 443.0000          | 25.852       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 6,424.0000        | 6,591.0000        | 2.600        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 19.0000           | 21.0000           | 10.526       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,561.0000        | 1,397.0000        | (10.506)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,721.0000        | 1,879.0000        | 9.181        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 406.0000          | 323.0000          | (20.443)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 608.0000          | 725.0000          | 19.243       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 145.0000          | 114.0000          | (21.379)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 9.0000            | 7.0000            | (22.222)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 301.0000          | 239.0000          | (20.598)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3,881.0000        | 3,713.0000        | (4.329)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 380.0000          | 304.0000          | (20.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,098.0000        | 1,932.0000        | (7.912)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4,480.0000        | 4,646.0000        | 3.705        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 223.0000          | 175.0000          | (21.525)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 7.0000            | 8.0000            | 14.286       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 8,472.0000        | 8,640.0000        | 1.983        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,853.0000        | 1,688.0000        | (8.904)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 9.0000            | 11.0000           | 22.222       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 304.0000          | 382.0000          | 25.658       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 32.0000           | 36.0000           | 12.500       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 550.0000          | 443.0000          | (19.455)     | 0           | 0             | 0 |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 472.0000             | 577.0000          | 22.246            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 24.0000              | 27.0000           | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 11.0000              | 9.0000            | (18.182)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 15.0000              | 13.0000           | (13.333)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 6,574.0000           | 6,741.0000        | 2.540             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 56.0000              | 45.0000           | (19.643)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 4,530.0000           | 4,696.0000        | 3.664             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 4,182.0000           | 4,348.0000        | 3.969             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 51.0000              | 67.0000           | 31.373            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 6,474.0000           | 6,641.0000        | 2.580             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,836.0000           | 2,669.0000        | (5.889)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,674.0000           | 1,831.0000        | 9.379             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 6,175.0000           | 6,342.0000        | 2.704             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 10.0000              | 11.0000           | 10.000            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,638.0000           | 2,472.0000        | (6.293)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,512.0000           | 1,349.0000        | (10.780)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 327.0000             | 412.0000          | 25.994            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 8,572.0000           | 8,740.0000        | 1.960             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,172.0000           | 1,319.0000        | 12.543            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 7,923.0000           | 8,090.0000        | 2.108             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 681.0000             | 804.0000          | 18.062            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 4,580.0000           | 4,745.0000        | 3.603             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 101.0000             | 80.0000           | (20.792)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 53.0000              | 42.0000           | (20.755)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 5.0000               | 6.0000            | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 433.0000             | 343.0000          | (20.785)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 955.0000             | 815.0000          | (14.660)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 197.0000             | 155.0000          | (21.320)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,084.0000           | 2,917.0000        | (5.415)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 35.0000              | 40.0000           | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,000.0000           | 1,140.0000        | 14.000            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 538.0000             | 650.0000          | 20.818            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 7.0000               | 8.0000            | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 209.0000             | 165.0000          | (21.053)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,432.0000           | 3,265.0000        | (4.866)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 917.0000             | 1,053.0000        | 14.831            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 615.0000             | 501.0000          | (18.537)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 164.0000             | 129.0000          | (21.341)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,885.0000           | 2,719.0000        | (5.754)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 757.0000             | 885.0000          | 16.909            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 301.0000             | 239.0000          | (20.598)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 21.0000              | 18.0000           | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 282.0000             | 353.0000          | 25.177            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 16.0000              | 14.0000           | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 836.0000             | 968.0000          | 15.789            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 472.0000             | 577.0000          | 22.246            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,130.0000           | 978.0000          | (13.451)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,934.0000           | 4,099.0000        | 4.194             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,441.0000           | 2,275.0000        | (6.800)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 19.0000              | 16.0000           | (15.789)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 187.0000             | 240.0000          | 28.342            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 76.0000              | 104.0000          | 36.842            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 5,925.0000           | 6,092.0000        | 2.819             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 12.0000              | 14.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,842.0000           | 3,006.0000        | 5.771             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 460.0000             | 364.0000          | (20.870)          | 0            | 0           | 0             |



| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,337.0000           | 3,503.0000        | 4.975             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 223.0000             | 175.0000          | (21.525)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 718.0000             | 844.0000          | 17.549            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 7,123.0000           | 7,291.0000        | 2.359             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,464.0000           | 1,301.0000        | (11.134)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,941.0000           | 3,105.0000        | 5.576             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 34.0000              | 38.0000           | 11.765            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 267.0000             | 211.0000          | (20.974)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 8,123.0000           | 8,290.0000        | 2.056             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 174.0000             | 137.0000          | (21.264)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 4,879.0000           | 4,711.0000        | (3.443)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,040.0000           | 3,205.0000        | 5.428             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 185.0000             | 146.0000          | (21.081)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 6,674.0000           | 6,841.0000        | 2.502             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 18.0000              | 16.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 319.0000             | 254.0000          | (20.376)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 5,626.0000           | 5,792.0000        | 2.951             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 20.0000              | 17.0000           | (15.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 6,125.0000           | 6,292.0000        | 2.727             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,681.0000           | 3,514.0000        | (4.537)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 440.0000             | 543.0000          | 23.409            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,342.0000           | 2,177.0000        | (7.045)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,382.0000           | 3,215.0000        | (4.938)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 63.0000              | 50.0000           | (20.635)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,447.0000           | 2,611.0000        | 6.702             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 4,132.0000           | 4,298.0000        | 4.017             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 13.0000              | 10.0000           | (23.077)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,534.0000           | 1,689.0000        | 10.104            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 26.0000              | 22.0000           | (15.385)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 241.0000             | 305.0000          | 26.556            | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 221.0000          | 282.0000          | 27.602       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 644.0000          | 764.0000          | 18.634       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 53.0000           | 42.0000           | (20.755)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 5,329.0000        | 5,161.0000        | (3.153)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 505.0000          | 613.0000          | 21.386       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,902.0000        | 1,737.0000        | (8.675)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,129.0000        | 1,273.0000        | 12.755       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 283.0000          | 224.0000          | (20.848)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,306.0000        | 1,456.0000        | 11.485       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3,089.0000        | 3,254.0000        | 5.342        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 171.0000          | 221.0000          | 29.240       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,153.0000        | 2,316.0000        | 7.571        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3,831.0000        | 3,663.0000        | (4.385)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4.0000            | 3.0000            | (25.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,349.0000        | 2,512.0000        | 6.939        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 505.0000          | 613.0000          | 21.386       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 18.0000           | 15.0000           | (16.667)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 45.0000           | 36.0000           | (20.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 14.0000           | 16.0000           | 14.286       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 582.0000          | 472.0000          | (18.900)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 107.0000          | 85.0000           | (20.561)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,581.0000        | 1,736.0000        | 9.804        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,990.0000        | 3,155.0000        | 5.518        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,959.0000        | 2,120.0000        | 8.218        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 796.0000          | 926.0000          | 16.332       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 914.0000          | 776.0000          | (15.098)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 23.0000           | 26.0000           | 13.043       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,941.0000        | 3,105.0000        | 5.576        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 84.0000           | 67.0000           | (20.238)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 19.0000           | 16.0000           | (15.789)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 519.0000          | 416.0000          | (19.846)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,216.0000        | 1,364.0000        | 12.171       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 33.0000           | 28.0000           | (15.152)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 8,322.0000        | 8,490.0000        | 2.019        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0 |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 11.0000              | 9.0000            | (18.182)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 28.0000              | 24.0000           | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 380.0000             | 475.0000          | 25.000            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,891.0000           | 3,056.0000        | 5.707             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 121.0000             | 95.0000           | (21.488)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,105.0000           | 2,267.0000        | 7.696             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 8.0000               | 6.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 5,177.0000           | 5,343.0000        | 3.206             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 203.0000             | 261.0000          | 28.571            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 19.0000              | 16.0000           | (15.789)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 59.0000              | 47.0000           | (20.339)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 17.0000              | 15.0000           | (11.765)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,042.0000           | 1,184.0000        | 13.628            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,842.0000           | 3,006.0000        | 5.771             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,674.0000           | 1,831.0000        | 9.379             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 251.0000             | 198.0000          | (21.116)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,687.0000           | 2,521.0000        | (6.178)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 5,579.0000           | 5,411.0000        | (3.011)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,447.0000           | 2,611.0000        | 6.702             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 80.0000              | 63.0000           | (21.250)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 20.0000              | 17.0000           | (15.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 649.0000             | 532.0000          | (18.028)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 958.0000             | 1,096.0000        | 14.405            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 24.0000              | 21.0000           | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 38.0000              | 31.0000           | (18.421)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 795.0000             | 666.0000          | (16.226)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 3,685.0000           | 3,851.0000        | 4.505             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,261.0000           | 1,410.0000        | 11.816            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 3,139.0000           | 3,304.0000        | 5.256             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 137.0000             | 107.0000          | (21.898)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 28.0000              | 24.0000           | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 34.0000              | 29.0000           | (14.706)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 116.0000             | 155.0000          | 33.621            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 14.0000              | 12.0000           | (14.286)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4,080.0000        | 3,913.0000        | (4.093)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 75.0000           | 59.0000           | (21.333)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 359.0000          | 286.0000          | (20.334)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,595.0000        | 2,759.0000        | 6.320        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 95.0000           | 75.0000           | (21.053)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3,482.0000        | 3,315.0000        | (4.796)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,743.0000        | 2,907.0000        | 5.979        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,056.0000        | 2,218.0000        | 7.879        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 10.0000           | 8.0000            | (20.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 85.0000           | 115.0000          | 35.294       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,627.0000        | 1,784.0000        | 9.650        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 24.0000           | 20.0000           | (16.667)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3.0000            | 4.0000            | 33.333       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,546.0000        | 2,710.0000        | 6.441        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,816.0000        | 1,975.0000        | 8.756        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4,331.0000        | 4,497.0000        | 3.833        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 440.0000          | 543.0000          | 23.409       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,589.0000        | 2,423.0000        | (6.412)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 56.0000           | 45.0000           | (19.643)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,351.0000        | 1,502.0000        | 11.177       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,105.0000        | 2,267.0000        | 7.696        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4,430.0000        | 4,596.0000        | 3.747        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 30.0000           | 25.0000           | (16.667)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 32.0000           | 27.0000           | (15.625)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 573.0000          | 687.0000          | 19.895       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 9.0000            | 10.0000           | 11.111       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2.0000            | 2.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,396.0000        | 1,548.0000        | 10.888       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,216.0000        | 1,364.0000        | 12.171       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 33.0000           | 28.0000           | (15.152)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 11.0000           | 13.0000           | 18.182       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,349.0000        | 2,512.0000        | 6.939        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 75.0000           | 59.0000           | (21.333)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3.0000            | 2.0000            | (33.333)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 26.0000           | 22.0000           | (15.385)     | 0           | 0             | 0 |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,442.0000           | 1,595.0000        | 10.610            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,595.0000           | 2,759.0000        | 6.320             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 142.0000             | 186.0000          | 30.986            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 338.0000             | 270.0000          | (20.118)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,490.0000           | 2,324.0000        | (6.667)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,959.0000           | 2,120.0000        | 8.218             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 27.0000              | 23.0000           | (14.815)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 28.0000              | 31.0000           | 10.714            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 319.0000             | 254.0000          | (20.376)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,085.0000           | 1,229.0000        | 13.272            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 95.0000              | 75.0000           | (21.053)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 67.0000              | 53.0000           | (20.896)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 0.0000               | 7,990.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,000.0000           | 1,140.0000        | 14.000            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,864.0000           | 2,023.0000        | 8.530             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 40.0000              | 33.0000           | (17.500)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 50.0000              | 40.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,864.0000           | 2,023.0000        | 8.530             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 7,973.0000           | 8,140.0000        | 2.095             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 24.0000              | 20.0000           | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 129.0000             | 101.0000          | (21.705)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,251.0000           | 2,414.0000        | 7.241             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 32.0000              | 27.0000           | (15.625)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,721.0000           | 1,879.0000        | 9.181             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 90.0000              | 71.0000           | (21.111)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 6,225.0000           | 6,391.0000        | 2.667             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 71.0000              | 56.0000           | (21.127)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,792.0000           | 2,957.0000        | 5.910             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 0.0000               | 5.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 36.0000              | 30.0000           | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 2,153.0000           | 2,316.0000        | 7.571             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 42.0000              | 34.0000           | (19.048)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 1,488.0000           | 1,642.0000        | 10.349            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 684.0000             | 564.0000          | (17.544)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future | 0.0000               | 3,016.0000        | 100.000           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 327.0000             | 412.0000          | 25.994            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,007.0000           | 2,169.0000        | 8.072             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,911.0000           | 2,072.0000        | 8.425             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 114.0000             | 90.0000           | (21.053)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,083.0000           | 936.0000          | (13.573)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 2.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 406.0000             | 323.0000          | (20.443)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,488.0000           | 1,642.0000        | 10.349            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,706.0000           | 1,542.0000        | (9.613)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 4,232.0000           | 4,397.0000        | 3.899             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 4,013.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 101.0000             | 80.0000           | (20.792)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 67.0000              | 53.0000           | (20.896)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 6,324.0000           | 6,491.0000        | 2.641             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,981.0000           | 3,813.0000        | (4.220)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 95.0000              | 127.0000          | 33.684            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 10.0000              | 8.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 20.0000              | 22.0000           | 10.000            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 8,222.0000           | 8,390.0000        | 2.043             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 876.0000             | 1,010.0000        | 15.297            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,049.0000           | 1,883.0000        | (8.102)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 12.0000              | 10.0000           | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 54.0000              | 75.0000           | 38.889            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 4,030.0000           | 3,863.0000        | (4.144)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,442.0000           | 1,595.0000        | 10.610            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 5,975.0000           | 6,142.0000        | 2.795             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,034.0000           | 2,867.0000        | (5.504)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 156.0000             | 203.0000          | 30.128            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 6.0000               | 6.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 2,031.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 519.0000             | 416.0000          | (19.846)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,984.0000           | 4,149.0000        | 4.142             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 1,064.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 283.0000             | 224.0000          | (20.848)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,658.0000           | 1,494.0000        | (9.891)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 20.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 241.0000             | 305.0000          | 26.556            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 4,000.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 53.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 9.0000               | 7.0000            | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,042.0000           | 1,184.0000        | 13.628            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 8,023.0000           | 8,190.0000        | 2.082             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 71.0000              | 56.0000           | (21.127)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 5,992.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 11.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 0.0000               | 3.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 164.0000             | 129.0000          | (21.341)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 6,025.0000           | 6,192.0000        | 2.772             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 796.0000             | 926.0000          | 16.332            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,609.0000           | 1,445.0000        | (10.193)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 174.0000             | 137.0000          | (21.264)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 31.0000              | 34.0000           | 9.677             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 836.0000             | 968.0000          | 15.789            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 154.0000             | 121.0000          | (21.429)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 410.0000             | 508.0000          | 23.902            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3,582.0000           | 3,414.0000        | (4.690)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 42.0000              | 34.0000           | (19.048)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 121.0000             | 95.0000           | (21.488)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 261.0000             | 328.0000          | 25.670            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 38.0000              | 31.0000           | (18.421)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,985.0000           | 2,818.0000        | (5.595)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 489.0000             | 389.0000          | (20.450)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 2,694.0000           | 2,858.0000        | 6.088             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/09/14 | Currency Future | 1,172.0000           | 1,319.0000        | 12.543            | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 720.0000          | 597.0000          | (17.083)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 22.0000           | 18.0000           | (18.182)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 304.0000          | 382.0000          | 25.658       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 23.0000           | 20.0000           | (13.043)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,911.0000        | 2,072.0000        | 8.425        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,769.0000        | 1,927.0000        | 8.932        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 6.0000            | 7.0000            | 16.667       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 873.0000          | 739.0000          | (15.349)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,398.0000        | 2,562.0000        | 6.839        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,000.0000        | 1,834.0000        | (8.300)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,396.0000        | 1,548.0000        | 10.888       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 25.0000           | 21.0000           | (16.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 21.0000           | 23.0000           | 9.524        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 40.0000           | 33.0000           | (17.500)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 22.0000           | 19.0000           | (13.636)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 23.0000           | 20.0000           | (13.043)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 433.0000          | 343.0000          | (20.785)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,644.0000        | 2,808.0000        | 6.203        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4,033.0000        | 4,199.0000        | 4.116        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 47.0000           | 38.0000           | (19.149)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 12.0000           | 10.0000           | (16.667)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,496.0000        | 2,660.0000        | 6.571        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 61.0000           | 84.0000           | 37.705       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 20.0000           | 17.0000           | (15.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,039.0000        | 895.0000          | (13.859)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 27.0000           | 23.0000           | (14.815)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 8,622.0000        | 8,789.0000        | 1.937        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 25.0000           | 28.0000           | 12.000       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,416.0000        | 1,253.0000        | (11.511)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,644.0000        | 2,808.0000        | 6.203        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1,804.0000        | 1,639.0000        | (9.146)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 13.0000           | 15.0000           | 15.385       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 29.0000           | 24.0000           | (17.241)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 8.0000            | 9.0000            | 12.500       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 37.0000           | 42.0000           | 13.514       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,300.0000        | 2,463.0000        | 7.087        | 0           | 0             | 0 |



| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |        |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|--------|
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,392.0000        | 2,226.0000        | (6.940)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,398.0000        | 2,562.0000        | 6.839        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 31.0000           | 26.0000           | (16.129)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3.0000            | 2.0000            | (33.333)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,202.0000        | 2,365.0000        | 7.402        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4,629.0000        | 4,795.0000        | 3.586        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 6,624.0000        | 6,791.0000        | 2.521        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 129.0000          | 170.0000          | 31.783       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 757.0000          | 631.0000          | (16.645)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 29.0000           | 33.0000           | 13.793       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 9.0000            | 8.0000            | (11.111)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 4,381.0000        | 4,546.0000        | 3.766        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3.0000            | 2.0000            | (33.333)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 6,374.0000        | 6,541.0000        | 2.620        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 8,372.0000        | 8,540.0000        | 2.007        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 3,781.0000        | 3,614.0000        | (4.417)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2,786.0000        | 2,620.0000        | (5.958)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/09/14 | Currency Future      | 2.0000            | 3.0000            | 50.000       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 13.1997           | 13.0330           | (1.263)      | 13.1300     | 13.0800       | 14,293 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 2,042.0000        | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 501.0000          | 442.0000          | (11.776)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 6,174.0000        | 6,338.0000        | 2.656        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 443.0000          | 390.0000          | (11.964)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 239.0000          | 289.0000          | 20.921       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,422.0000        | 3,258.0000        | (4.793)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 59.0000           | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 23.0000           | 21.0000           | (8.696)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 18.0000           | 19.0000           | 5.556        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 646.0000          | 570.0000          | (11.765)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,328.0000        | 2,470.0000        | 6.100        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 68.0000           | 80.0000           | 17.647       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 7,914.0000        | 8,079.0000        | 2.085        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 1,172.0000        | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 443.0000          | 390.0000          | (11.964)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 53.0000           | 45.0000           | (15.094)     | 0           | 0             | 0      |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 993.0000             | 1,107.0000        | 11.480            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,738.0000           | 2,574.0000        | (5.990)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 597.0000             | 687.0000          | 15.075            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 178.0000             | 153.0000          | (14.045)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,968.0000           | 1,813.0000        | (7.876)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 886.0000             | 995.0000          | 12.302            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 993.0000             | 1,107.0000        | 11.480            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 72.0000              | 85.0000           | 18.056            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 3,717.0000           | 3,552.0000        | (4.439)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,088.0000           | 972.0000          | (10.662)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 17.0000              | 16.0000           | (5.882)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,151.0000           | 2,292.0000        | 6.555             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 21.0000              | 19.0000           | (9.524)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 4,204.0000           | 4,362.0000        | 3.758             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 5,629.0000           | 5,793.0000        | 2.913             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,627.0000           | 1,761.0000        | 8.236             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 0.0000               | 189.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 465.0000             | 541.0000          | 16.344            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 3,471.0000           | 3,307.0000        | (4.725)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 12.0000              | 10.0000           | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,397.0000           | 2,234.0000        | (6.800)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 34.0000              | 30.0000           | (11.765)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 7,118.0000           | 7,283.0000        | 2.318             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 358.0000             | 316.0000          | (11.732)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 116.0000             | 136.0000          | 17.241            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 5,350.0000           | 5,184.0000        | (3.103)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 5,600.0000           | 5,433.0000        | (2.982)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 486.0000             | 428.0000          | (11.934)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 262.0000             | 231.0000          | (11.832)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,669.0000           | 1,805.0000        | 8.149             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 765.0000             | 674.0000          | (11.895)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,566.0000           | 1,419.0000        | (9.387)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 851.0000             | 959.0000          | 12.691            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 38.0000              | 41.0000           | 7.895             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 669.0000             | 588.0000          | (12.108)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,865.0000        | 3,700.0000        | (4.269)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 11.0000           | 13.0000           | 18.182       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,712.0000        | 1,848.0000        | 7.944        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 338.0000          | 298.0000          | (11.834)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,272.0000        | 1,137.0000        | (10.613)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 45.0000           | 48.0000           | 6.667        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 87.0000           | 102.0000          | 17.241       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 625.0000          | 552.0000          | (11.680)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 16.0000           | 17.0000           | 6.250        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 4,111.0000        | 3,946.0000        | (4.014)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 29.0000           | 26.0000           | (10.345)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 248.0000          | 219.0000          | (11.694)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 8,030.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,552.0000        | 2,697.0000        | 5.682        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,494.0000        | 2,331.0000        | (6.536)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 6,323.0000        | 6,487.0000        | 2.594        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 48.0000           | 51.0000           | 6.250        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 4,155.0000        | 4,313.0000        | 3.803        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 277.0000          | 244.0000          | (11.913)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 3,013.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 269.0000          | 238.0000          | (11.524)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 22.0000           | 24.0000           | 9.091        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 471.0000          | 415.0000          | (11.890)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 11.0000           | 9.0000            | (18.182)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 55.0000           | 46.0000           | (16.364)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 471.0000          | 415.0000          | (11.890)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 3,996.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,104.0000        | 1,223.0000        | 10.779       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 533.0000          | 471.0000          | (11.632)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,922.0000        | 1,768.0000        | (8.012)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 957.0000          | 1,070.0000        | 11.808       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 8,311.0000        | 8,476.0000        | 1.985        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2.0000            | 3.0000            | 50.000       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 5,926.0000        | 6,090.0000        | 2.767        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 921.0000          | 1,032.0000        | 12.052       | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,798.0000        | 1,936.0000        | 7.675        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 2,204.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 404.0000          | 356.0000          | (11.881)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 957.0000          | 1,070.0000        | 11.808       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 22.0000           | 20.0000           | (9.091)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 569.0000          | 655.0000          | 15.114       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 41.0000           | 43.0000           | 4.878        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 817.0000          | 722.0000          | (11.628)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 14.0000           | 12.0000           | (14.286)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,298.0000        | 1,424.0000        | 9.707        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 52.0000           | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,570.0000        | 3,405.0000        | (4.622)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,688.0000        | 2,835.0000        | 5.469        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 784.0000          | 888.0000          | 13.265       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 8,163.0000        | 8,327.0000        | 2.009        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 4,350.0000        | 4,509.0000        | 3.655        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 625.0000          | 719.0000          | 15.040       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 418.0000          | 489.0000          | 16.986       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,961.0000        | 4,118.0000        | 3.964        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 348.0000          | 307.0000          | (11.782)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 30.0000           | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,259.0000        | 1,383.0000        | 9.849        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 921.0000          | 1,032.0000        | 12.052       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 50.0000           | 42.0000           | (16.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 134.0000          | 114.0000          | (14.925)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 13.0000           | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,592.0000        | 2,428.0000        | (6.327)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,338.0000        | 1,465.0000        | 9.492        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 457.0000          | 403.0000          | (11.816)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 35.0000           | 37.0000           | 5.714        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 457.0000          | 403.0000          | (11.816)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 992.0000          | 882.0000          | (11.089)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,734.0000        | 2,881.0000        | 5.377        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 23.0000           | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 21.0000           | 23.0000           | 9.524        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,067.0000        | 1,184.0000        | 10.965       | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 162.0000          | 139.0000          | (14.198)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 23.0000           | 25.0000           | 8.696        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 201.0000          | 175.0000          | (12.935)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 4,069.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,521.0000        | 3,356.0000        | (4.686)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 152.0000          | 130.0000          | (14.474)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 417.0000          | 367.0000          | (11.990)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,462.0000        | 2,606.0000        | 5.849        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 4,902.0000        | 4,736.0000        | (3.386)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 13.0000           | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 8,460.0000        | 8,626.0000        | 1.962        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 269.0000          | 238.0000          | (11.524)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 429.0000          | 379.0000          | (11.655)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,787.0000        | 1,635.0000        | (8.506)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 26.0000           | 23.0000           | (11.538)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 6,040.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,543.0000        | 2,379.0000        | (6.449)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 196.0000          | 169.0000          | (13.776)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 8,659.0000        | 8,825.0000        | 1.917        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 292.0000          | 349.0000          | 19.521       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 0.0000            | 187.0000          | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 43.0000           | 46.0000           | 6.977        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 172.0000          | 204.0000          | 18.605       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,030.0000        | 1,146.0000        | 11.262       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 9.0000            | 8.0000            | (11.111)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,610.0000        | 1,461.0000        | (9.255)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,196.0000        | 2,336.0000        | 6.375        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 82.0000           | 68.0000           | (17.073)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 4,693.0000        | 4,853.0000        | 3.409        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,643.0000        | 2,789.0000        | 5.524        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,482.0000        | 3,635.0000        | 4.394        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,884.0000        | 2,720.0000        | (5.687)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 183.0000          | 159.0000          | (13.115)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 56.0000           | 62.0000           | 10.714       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 931.0000          | 826.0000          | (11.278)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 142.0000          | 122.0000          | (14.085)     | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,755.0000        | 1,892.0000        | 7.806        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 38.0000           | 33.0000           | (13.158)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 223.0000          | 271.0000          | 21.525       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,156.0000        | 1,995.0000        | (7.468)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 625.0000          | 552.0000          | (11.680)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 872.0000          | 772.0000          | (11.468)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 110.0000          | 128.0000          | 16.364       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 241.0000          | 213.0000          | (11.618)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 4,938.0000        | 5,100.0000        | 3.281        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 486.0000          | 428.0000          | (11.934)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,122.0000        | 1,004.0000        | (10.517)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 5,185.0000        | 5,347.0000        | 3.124        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 29.0000           | 31.0000           | 6.897        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 46.0000           | 49.0000           | 6.522        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 293.0000          | 258.0000          | (11.945)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 373.0000          | 439.0000          | 17.694       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 10.0000           | 9.0000            | (10.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 254.0000          | 225.0000          | (11.417)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,780.0000        | 2,927.0000        | 5.288        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,721.0000        | 3,876.0000        | 4.166        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 20.0000           | 18.0000           | (10.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,129.0000        | 2,964.0000        | (5.273)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 533.0000          | 471.0000          | (11.632)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,446.0000        | 2,282.0000        | (6.705)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 284.0000          | 251.0000          | (11.620)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 331.0000          | 393.0000          | 18.731       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 20.0000           | 22.0000           | 10.000       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 217.0000          | 192.0000          | (11.521)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 6,422.0000        | 6,586.0000        | 2.554        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 6,521.0000        | 6,686.0000        | 2.530        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 3,373.0000        | 3,209.0000        | (4.862)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 6,670.0000        | 6,835.0000        | 2.474        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 61.0000           | 51.0000           | (16.393)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 784.0000          | 888.0000          | 13.265       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 123.0000          | 144.0000          | 17.073       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 765.0000          | 674.0000          | (11.895)     | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 6,471.0000        | 6,636.0000        | 2.550        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,106.0000        | 2,248.0000        | 6.743        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 22.0000           | 19.0000           | (13.636)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 10.0000           | 8.0000            | (20.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 24.0000           | 26.0000           | 8.333        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,284.0000        | 2,426.0000        | 6.217        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 586.0000          | 518.0000          | (11.604)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 625.0000          | 719.0000          | 15.040       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 4,497.0000        | 4,657.0000        | 3.558        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,841.0000        | 1,980.0000        | 7.550        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 8,510.0000        | 8,675.0000        | 1.939        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,480.0000        | 1,335.0000        | (9.797)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 24.0000           | 21.0000           | (12.500)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 206.0000          | 181.0000          | (12.136)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 886.0000          | 995.0000          | 12.302       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 131.0000          | 152.0000          | 16.031       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 8,113.0000        | 8,278.0000        | 2.034        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 687.0000          | 785.0000          | 14.265       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 310.0000          | 273.0000          | (11.935)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,653.0000        | 1,504.0000        | (9.014)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,669.0000        | 1,805.0000        | 8.149        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 129.0000          | 110.0000          | (14.729)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 13.0000           | 11.0000           | (15.385)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 751.0000          | 853.0000          | 13.582       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 42.0000           | 45.0000           | 7.143        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,017.0000        | 2,159.0000        | 7.040        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 42.0000           | 36.0000           | (14.286)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 6,124.0000        | 6,288.0000        | 2.678        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 550.0000          | 486.0000          | (11.636)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 104.0000          | 121.0000          | 16.346       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 44.0000           | 38.0000           | (13.636)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,523.0000        | 1,377.0000        | (9.586)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,460.0000        | 1,590.0000        | 8.904        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 901.0000          | 799.0000          | (11.321)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 417.0000          | 367.0000          | (11.990)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 817.0000          | 923.0000          | 12.974       | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 351.0000             | 416.0000          | 18.519            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 517.0000             | 456.0000          | (11.799)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 70.0000              | 59.0000           | (15.714)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 46.0000              | 40.0000           | (13.043)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 751.0000             | 853.0000          | 13.582            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,640.0000           | 2,476.0000        | (6.212)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 8,610.0000           | 8,775.0000        | 1.916             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,501.0000           | 1,633.0000        | 8.794             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,597.0000           | 2,743.0000        | 5.622             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 718.0000             | 819.0000          | 14.067            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 301.0000             | 266.0000          | (11.628)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 465.0000             | 541.0000          | 16.344            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 147.0000             | 126.0000          | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 550.0000             | 486.0000          | (11.636)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 568.0000             | 502.0000          | (11.620)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 4,644.0000           | 4,804.0000        | 3.445             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,543.0000           | 1,675.0000        | 8.555             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 21.0000              | 19.0000           | (9.524)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 486.0000             | 428.0000          | (11.934)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 43.0000              | 37.0000           | (13.953)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,220.0000           | 1,343.0000        | 10.082            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 886.0000             | 995.0000          | 12.302            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 138.0000             | 118.0000          | (14.493)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 6,620.0000           | 6,785.0000        | 2.492             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 4,546.0000           | 4,706.0000        | 3.520             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 369.0000             | 326.0000          | (11.653)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 516.0000             | 596.0000          | 15.504            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,067.0000           | 1,184.0000        | 10.965            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 9.0000               | 8.0000            | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 358.0000             | 316.0000          | (11.732)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 20.0000              | 18.0000           | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 669.0000             | 588.0000          | (12.108)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 3,915.0000           | 3,749.0000        | (4.240)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,585.0000           | 1,718.0000        | 8.391             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 569.0000             | 655.0000          | 15.114            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 34.0000              | 36.0000           | 5.882             | 0            | 0           | 0             |



| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,259.0000        | 1,383.0000        | 9.849        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,933.0000        | 2,769.0000        | (5.592)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 597.0000          | 687.0000          | 15.075       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 15.0000           | 16.0000           | 6.667        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 277.0000          | 244.0000          | (11.913)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,181.0000        | 1,302.0000        | 10.246       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,885.0000        | 2,025.0000        | 7.427        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,627.0000        | 1,761.0000        | 8.236        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,929.0000        | 2,069.0000        | 7.258        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 6,571.0000        | 6,735.0000        | 2.496        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,142.0000        | 1,263.0000        | 10.595       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 223.0000          | 197.0000          | (11.659)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 392.0000          | 346.0000          | (11.735)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,973.0000        | 2,114.0000        | 7.146        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,142.0000        | 1,263.0000        | 10.595       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 348.0000          | 307.0000          | (11.782)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 417.0000          | 367.0000          | (11.990)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,298.0000        | 1,424.0000        | 9.707        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 517.0000          | 456.0000          | (11.799)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,460.0000        | 1,590.0000        | 8.904        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 817.0000          | 923.0000          | 12.974       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,067.0000        | 1,184.0000        | 10.965       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 392.0000          | 346.0000          | (11.735)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 358.0000          | 316.0000          | (11.732)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 310.0000          | 273.0000          | (11.935)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 60.0000           | 71.0000           | 18.333       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 2,060.0000        | 1,904.0000        | (7.573)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 262.0000          | 231.0000          | (11.832)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,259.0000        | 1,383.0000        | 9.849        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,192.0000        | 1,069.0000        | (10.319)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 211.0000          | 187.0000          | (11.374)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 228.0000          | 202.0000          | (11.404)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 568.0000          | 502.0000          | (11.620)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 192.0000          | 236.0000          | 22.917       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 1,501.0000        | 1,633.0000        | 8.794        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2009/12/14 | Currency Future      | 4,058.0000        | 4,215.0000        | 3.869        | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 646.0000             | 570.0000          | (11.765)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,712.0000           | 1,848.0000        | 7.944             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 32.0000              | 33.0000           | 3.125             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 3,767.0000           | 3,601.0000        | (4.407)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 301.0000             | 266.0000          | (11.628)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 14.0000              | 15.0000           | 7.143             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 6,273.0000           | 6,437.0000        | 2.614             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 404.0000             | 356.0000          | (11.881)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 12.0000              | 10.0000           | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 3,031.0000           | 2,866.0000        | (5.444)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 8,262.0000           | 8,427.0000        | 1.997             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,104.0000           | 1,223.0000        | 10.779            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 369.0000             | 326.0000          | (11.653)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,062.0000           | 2,204.0000        | 6.887             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 380.0000             | 335.0000          | (11.842)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 4,013.0000           | 3,848.0000        | (4.112)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,929.0000           | 2,069.0000        | 7.258             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 23.0000              | 20.0000           | (13.043)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 328.0000             | 290.0000          | (11.585)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 25.0000              | 22.0000           | (12.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 6,025.0000           | 6,189.0000        | 2.722             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,220.0000           | 1,343.0000        | 10.082            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 14.0000              | 12.0000           | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 4,301.0000           | 4,460.0000        | 3.697             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 51.0000              | 43.0000           | (15.686)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,379.0000           | 1,507.0000        | 9.282             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,417.0000           | 2,561.0000        | 5.958             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 37.0000              | 39.0000           | 5.405             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 740.0000             | 651.0000          | (12.027)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,787.0000           | 2,622.0000        | (5.920)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 45.0000              | 39.0000           | (13.333)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 319.0000             | 281.0000          | (11.912)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 17.0000              | 18.0000           | 5.882             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,419.0000           | 1,548.0000        | 9.091             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 228.0000             | 202.0000          | (11.404)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 490.0000             | 568.0000          | 15.918            | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 20.0000              | 18.0000           | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,831.0000           | 1,679.0000        | (8.301)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 715.0000             | 629.0000          | (12.028)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 4,595.0000           | 4,755.0000        | 3.482             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,023.0000           | 911.0000          | (10.948)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 8,014.0000           | 8,179.0000        | 2.059             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 82.0000              | 96.0000           | 17.073            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 10.0000              | 8.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 8,560.0000           | 8,725.0000        | 1.928             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 167.0000             | 144.0000          | (13.772)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 718.0000             | 819.0000          | 14.067            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 58.0000              | 48.0000           | (17.241)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 273.0000             | 328.0000          | 20.147            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 235.0000             | 208.0000          | (11.489)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 156.0000             | 134.0000          | (14.103)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 311.0000             | 371.0000          | 19.293            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 961.0000             | 854.0000          | (11.134)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 845.0000             | 747.0000          | (11.598)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,507.0000           | 2,651.0000        | 5.744             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 692.0000             | 608.0000          | (12.139)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 49.0000              | 41.0000           | (16.327)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 395.0000             | 464.0000          | 17.468            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 655.0000             | 752.0000          | 14.809            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 791.0000             | 698.0000          | (11.757)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 4,399.0000           | 4,558.0000        | 3.614             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 542.0000             | 625.0000          | 15.314            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 22.0000              | 20.0000           | (9.091)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 605.0000             | 535.0000          | (11.570)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 441.0000             | 515.0000          | 16.780            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 92.0000              | 108.0000          | 17.391            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 8,361.0000           | 8,526.0000        | 1.973             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 6,372.0000           | 6,537.0000        | 2.589             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 11.0000              | 9.0000            | (18.182)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,742.0000           | 1,591.0000        | (8.668)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 2,689.0000           | 2,525.0000        | (6.099)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 18.0000              | 20.0000           | 11.111            | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 39.0000              | 42.0000           | 7.692             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 3,668.0000           | 3,503.0000        | (4.498)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 1,181.0000           | 1,302.0000        | 10.246            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2009/12/14 | Currency Future | 380.0000             | 335.0000          | (11.842)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 13.4186              | 13.2525           | (1.238)           | 0.0000       | 0.0000      | 57            |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 1,590.0000           | 1,459.0000        | (8.239)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 715.0000             | 650.0000          | (9.091)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 6,244.0000           | 6,402.0000        | 2.530             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 0.0000               | 27.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 80.0000              | 84.0000           | 5.000             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 8,207.0000           | 8,370.0000        | 1.986             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 963.0000             | 1,063.0000        | 10.384            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 0.0000               | 6,061.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 2,448.0000           | 2,287.0000        | (6.577)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 0.0000               | 8,024.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 45.0000              | 47.0000           | 4.444             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 996.0000             | 1,098.0000        | 10.241            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 25.0000              | 22.0000           | (12.000)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 0.0000               | 64.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 3,413.0000           | 3,250.0000        | (4.776)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 63.0000              | 54.0000           | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 823.0000             | 749.0000          | (8.991)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 222.0000             | 257.0000          | 15.766            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 71.0000              | 62.0000           | (12.676)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 0.0000               | 151.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 1,030.0000           | 1,133.0000        | 10.000            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 6,682.0000           | 6,842.0000        | 2.394             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 0.0000               | 53.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 978.0000             | 889.0000          | (9.100)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 804.0000             | 897.0000          | 11.567            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 0.0000               | 2,097.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 1,098.0000           | 1,204.0000        | 9.654             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 264.0000             | 239.0000          | (9.470)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 7,911.0000           | 8,074.0000        | 2.060             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 652.0000             | 593.0000          | (9.049)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/03/15 | Currency Future | 0.0000               | 3,056.0000        | 100.000           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 667.0000          | 607.0000          | (8.996)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 51.0000           | 45.0000           | (11.765)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 864.0000          | 786.0000          | (9.028)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 5,953.0000        | 6,110.0000        | 2.637        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,133.0000        | 1,241.0000        | 9.532        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 95.0000           | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 64.0000           | 56.0000           | (12.500)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 29.0000           | 26.0000           | (10.345)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 316.0000          | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,751.0000        | 4,903.0000        | 3.199        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 805.0000          | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,195.0000        | 6,353.0000        | 2.550        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,895.0000        | 3,036.0000        | 4.870        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 1,319.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 698.0000          | 635.0000          | (9.026)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 119.0000          | 106.0000          | (10.924)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 30.0000           | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 609.0000          | 687.0000          | 12.808       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 4,032.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 746.0000          | 833.0000          | 11.662       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,157.0000        | 8,320.0000        | 1.998        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,240.0000        | 1,351.0000        | 8.952        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 804.0000          | 731.0000          | (9.080)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 2,333.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 56.0000           | 49.0000           | (12.500)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 335.0000          | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,487.0000        | 6,646.0000        | 2.451        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 22.0000           | 19.0000           | (13.636)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 732.0000          | 666.0000          | (9.016)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 61.0000           | 53.0000           | (13.115)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 55.0000           | 48.0000           | (12.727)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 4,149.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,454.0000        | 8,617.0000        | 1.928        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 0.0000            | 802.0000          | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 346.0000          | 314.0000          | (9.249)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,328.0000        | 2,461.0000        | 5.713        | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 930.0000          | 1,029.0000        | 10.645       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 158.0000          | 141.0000          | (10.759)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 866.0000          | 962.0000          | 11.085       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,139.0000        | 4,289.0000        | 3.624        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 69.0000           | 59.0000           | (14.493)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 26.0000           | 23.0000           | (11.538)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 320.0000          | 374.0000          | 16.875       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 749.0000          | 682.0000          | (8.945)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 28.0000           | 25.0000           | (10.714)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,050.0000        | 6,207.0000        | 2.595        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,010.0000        | 8,172.0000        | 2.022        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 785.0000          | 714.0000          | (9.045)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,339.0000        | 1,227.0000        | (8.364)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 767.0000          | 698.0000          | (8.996)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,117.0000        | 1,969.0000        | (6.991)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,373.0000        | 4,524.0000        | 3.453        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 609.0000          | 554.0000          | (9.031)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,293.0000        | 6,451.0000        | 2.511        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 22.0000           | 19.0000           | (13.636)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,592.0000        | 2,430.0000        | (6.250)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,064.0000        | 1,168.0000        | 9.774        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 25.0000           | 22.0000           | (12.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,536.0000        | 6,695.0000        | 2.433        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 898.0000          | 995.0000          | 10.802       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 73.0000           | 77.0000           | 5.479        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 683.0000          | 621.0000          | (9.078)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,256.0000        | 8,419.0000        | 1.974        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,503.0000        | 8,666.0000        | 1.917        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 187.0000          | 217.0000          | 16.043       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,049.0000        | 3,885.0000        | (4.050)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,169.0000        | 1,277.0000        | 9.239        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 142.0000          | 126.0000          | (11.268)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,052.0000        | 958.0000          | (8.935)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,308.0000        | 1,197.0000        | (8.486)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 31.0000           | 32.0000           | 3.226        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 637.0000          | 580.0000          | (8.948)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,439.0000        | 3,586.0000        | 4.274        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,904.0000        | 2,032.0000        | 6.723        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 105.0000          | 125.0000          | 19.048       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 98.0000           | 117.0000          | 19.388       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 835.0000          | 929.0000          | 11.257       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 208.0000          | 189.0000          | (9.135)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 422.0000          | 385.0000          | (8.768)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 56.0000           | 60.0000           | 7.143        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 55.0000           | 58.0000           | 5.455        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 53.0000           | 47.0000           | (11.321)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 63.0000           | 67.0000           | 6.349        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 27.0000           | 30.0000           | 11.111       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 534.0000          | 606.0000          | 13.483       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,025.0000        | 2,862.0000        | (5.388)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,073.0000        | 2,911.0000        | (5.272)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,832.0000        | 2,669.0000        | (5.756)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,705.0000        | 1,570.0000        | (7.918)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 32.0000           | 33.0000           | 3.125        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 21.0000           | 18.0000           | (14.286)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 36.0000           | 38.0000           | 5.556        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,145.0000        | 3,983.0000        | (3.908)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 280.0000          | 254.0000          | (9.286)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,074.0000        | 1,927.0000        | (7.088)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,585.0000        | 6,744.0000        | 2.415        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,906.0000        | 1,764.0000        | (7.450)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,609.0000        | 4,761.0000        | 3.298        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,000.0000        | 3,836.0000        | (4.100)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 58.0000           | 51.0000           | (12.069)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,552.0000        | 8,716.0000        | 1.918        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,744.0000        | 1,608.0000        | (7.798)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 137.0000          | 162.0000          | 18.248       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 189.0000          | 172.0000          | (8.995)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,370.0000        | 2,505.0000        | 5.696        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,390.0000        | 6,548.0000        | 2.473        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 176.0000          | 205.0000          | 16.477       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,188.0000        | 1,085.0000        | (8.670)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 996.0000          | 1,098.0000        | 10.241       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 339.0000          | 307.0000          | (9.440)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,132.0000        | 1,033.0000        | (8.746)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 23.0000           | 21.0000           | (8.696)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 71.0000           | 75.0000           | 5.634        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 419.0000          | 483.0000          | 15.274       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 715.0000          | 650.0000          | (9.091)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,657.0000        | 3,493.0000        | (4.485)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,059.0000        | 8,222.0000        | 2.023        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 136.0000          | 121.0000          | (11.029)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 125.0000          | 111.0000          | (11.200)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,543.0000        | 2,680.0000        | 5.387        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 133.0000          | 118.0000          | (11.278)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,467.0000        | 4,618.0000        | 3.380        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 40.0000           | 42.0000           | 5.000        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 39.0000           | 41.0000           | 5.128        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,824.0000        | 1,685.0000        | (7.621)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,078.0000        | 983.0000          | (8.813)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 311.0000          | 282.0000          | (9.325)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 41.0000           | 43.0000           | 4.878        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,688.0000        | 2,525.0000        | (6.064)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 339.0000          | 395.0000          | 16.519       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,532.0000        | 3,679.0000        | 4.162        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,656.0000        | 4,808.0000        | 3.265        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 468.0000          | 427.0000          | (8.761)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,762.0000        | 2,902.0000        | 5.069        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 69.0000           | 73.0000           | 5.797        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 27.0000           | 24.0000           | (11.111)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 156.0000          | 182.0000          | 16.667       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 510.0000          | 580.0000          | 13.725       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,700.0000        | 1,824.0000        | 7.294        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,671.0000        | 3,819.0000        | 4.032        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,784.0000        | 1,646.0000        | (7.735)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 67.0000           | 58.0000           | (13.433)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 200.0000          | 182.0000          | (9.000)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,718.0000        | 2,857.0000        | 5.114        | 0           | 0             | 0 |



| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 127.0000          | 113.0000          | (11.024)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,578.0000        | 3,726.0000        | 4.136        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,098.0000        | 6,256.0000        | 2.591        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 298.0000          | 270.0000          | (9.396)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,862.0000        | 1,990.0000        | 6.874        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,560.0000        | 3,396.0000        | (4.607)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 196.0000          | 178.0000          | (9.184)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 155.0000          | 138.0000          | (10.968)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 463.0000          | 530.0000          | 14.471       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,561.0000        | 4,713.0000        | 3.333        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,804.0000        | 3,640.0000        | (4.311)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,674.0000        | 2,812.0000        | 5.161        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,186.0000        | 4,336.0000        | 3.583        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 449.0000          | 409.0000          | (8.909)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 130.0000          | 116.0000          | (10.769)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 292.0000          | 265.0000          | (9.247)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,781.0000        | 1,907.0000        | 7.075        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 431.0000          | 393.0000          | (8.817)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,170.0000        | 3,007.0000        | (5.142)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,821.0000        | 1,948.0000        | 6.974        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,630.0000        | 2,768.0000        | 5.247        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,624.0000        | 3,772.0000        | 4.084        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,514.0000        | 4,666.0000        | 3.367        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 67.0000           | 71.0000           | 5.970        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,609.0000        | 3,445.0000        | (4.544)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 165.0000          | 194.0000          | 17.576       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,736.0000        | 2,573.0000        | (5.958)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 286.0000          | 259.0000          | (9.441)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 486.0000          | 555.0000          | 14.198       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 38.0000           | 40.0000           | 5.263        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 193.0000          | 175.0000          | (9.326)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 52.0000           | 55.0000           | 5.769        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 440.0000          | 401.0000          | (8.864)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 34.0000           | 35.0000           | 2.941        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,426.0000        | 1,543.0000        | 8.205        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,105.0000        | 1,007.0000        | (8.869)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 120.0000          | 142.0000          | 18.333       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,640.0000        | 2,478.0000        | (6.136)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 92.0000           | 102.0000          | 10.870       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 378.0000          | 437.0000          | 15.608       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,027.0000        | 935.0000          | (8.958)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 164.0000          | 148.0000          | (9.756)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 65.0000           | 69.0000           | 6.154        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 75.0000           | 80.0000           | 6.667        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,045.0000        | 4,196.0000        | 3.733        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,784.0000        | 2,621.0000        | (5.855)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 60.0000           | 63.0000           | 5.000        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,717.0000        | 3,866.0000        | 4.009        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,211.0000        | 2,054.0000        | (7.101)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 37.0000           | 39.0000           | 5.405        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,928.0000        | 2,766.0000        | (5.533)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,544.0000        | 2,382.0000        | (6.368)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 238.0000          | 216.0000          | (9.244)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,865.0000        | 1,724.0000        | (7.560)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,989.0000        | 1,845.0000        | (7.240)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,511.0000        | 3,347.0000        | (4.671)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,355.0000        | 8,518.0000        | 1.951        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,241.0000        | 2,375.0000        | 5.979        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,755.0000        | 3,591.0000        | (4.368)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 489.0000          | 445.0000          | (8.998)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 42.0000           | 45.0000           | 7.143        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,120.0000        | 3,264.0000        | 4.615        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 146.0000          | 172.0000          | 17.808       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,247.0000        | 1,140.0000        | (8.581)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 441.0000          | 506.0000          | 14.739       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 325.0000          | 294.0000          | (9.538)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,666.0000        | 1,533.0000        | (7.983)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 360.0000          | 328.0000          | (8.889)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 305.0000          | 276.0000          | (9.508)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 148.0000          | 132.0000          | (10.811)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 290.0000          | 335.0000          | 15.517       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,740.0000        | 1,865.0000        | 7.184        | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,279.0000        | 4,430.0000        | 3.529        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,945.0000        | 2,075.0000        | 6.684        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 545.0000          | 496.0000          | (8.991)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 459.0000          | 418.0000          | (8.932)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,706.0000        | 3,542.0000        | (4.425)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 198.0000          | 230.0000          | 16.162       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,408.0000        | 1,288.0000        | (8.523)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,160.0000        | 1,059.0000        | (8.707)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,620.0000        | 1,743.0000        | 7.593        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 275.0000          | 249.0000          | (9.455)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,586.0000        | 2,724.0000        | 5.336        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,347.0000        | 3,494.0000        | 4.392        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 186.0000          | 169.0000          | (9.140)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,902.0000        | 3,738.0000        | (4.203)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,806.0000        | 2,946.0000        | 4.989        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,456.0000        | 2,592.0000        | 5.537        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 414.0000          | 377.0000          | (8.937)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 216.0000          | 196.0000          | (9.259)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 558.0000          | 632.0000          | 13.262       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,651.0000        | 8,815.0000        | 1.896        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 204.0000          | 185.0000          | (9.314)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,485.0000        | 3,633.0000        | 4.247        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 139.0000          | 124.0000          | (10.791)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,420.0000        | 4,571.0000        | 3.416        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 20.0000           | 17.0000           | (15.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 6,439.0000        | 6,597.0000        | 2.454        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 23.0000           | 20.0000           | (13.043)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 57.0000           | 50.0000           | (12.281)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 8,404.0000        | 8,568.0000        | 1.951        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,853.0000        | 3,689.0000        | (4.256)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 129.0000          | 152.0000          | 17.829       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,880.0000        | 2,718.0000        | (5.625)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 212.0000          | 192.0000          | (9.434)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,499.0000        | 2,636.0000        | 5.482        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,393.0000        | 3,540.0000        | 4.332        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,326.0000        | 4,477.0000        | 3.491        | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 145.0000          | 129.0000          | (11.034)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 318.0000          | 288.0000          | (9.434)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,660.0000        | 1,783.0000        | 7.410        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 478.0000          | 436.0000          | (8.787)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 61.0000           | 65.0000           | 6.557        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,947.0000        | 1,804.0000        | (7.345)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,217.0000        | 1,112.0000        | (8.628)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 398.0000          | 460.0000          | 15.578       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 35.0000           | 36.0000           | 2.857        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 113.0000          | 133.0000          | 17.699       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,277.0000        | 1,168.0000        | (8.536)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,031.0000        | 1,886.0000        | (7.139)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 358.0000          | 416.0000          | 16.201       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 1,581.0000        | 1,702.0000        | 7.653        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 332.0000          | 301.0000          | (9.337)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 499.0000          | 455.0000          | (8.818)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,977.0000        | 2,814.0000        | (5.475)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 33.0000           | 34.0000           | 3.030        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 2,413.0000        | 2,548.0000        | 5.595        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,951.0000        | 3,787.0000        | (4.151)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 220.0000          | 200.0000          | (9.091)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 58.0000           | 61.0000           | 5.172        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 151.0000          | 135.0000          | (10.596)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 3,302.0000        | 3,447.0000        | 4.391        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/03/15 | Currency Future      | 4,233.0000        | 4,383.0000        | 3.544        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 13.6305           | 13.4644           | (1.219)      | 0.0000      | 0.0000        | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 333.0000          | 307.0000          | (7.808)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 68.0000           | 73.0000           | 7.353        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,934.0000        | 1,800.0000        | (6.929)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 6,064.0000        | 6,218.0000        | 2.540        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 973.0000          | 899.0000          | (7.605)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 63.0000           | 55.0000           | (12.698)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,313.0000        | 4,154.0000        | (3.687)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 164.0000          | 184.0000          | 12.195       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 805.0000          | 745.0000          | (7.453)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 32.0000           | 40.0000           | 25.000       | 0           | 0             | 0 |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 2,295.0000           | 2,148.0000        | (6.405)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 145.0000             | 132.0000          | (8.966)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 3,453.0000           | 3,593.0000        | 4.054             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 0.0000               | 45.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 40.0000              | 46.0000           | 15.000            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 1,325.0000           | 1,430.0000        | 7.925             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 78.0000              | 69.0000           | (11.538)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 4,690.0000           | 4,838.0000        | 3.156             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 4,365.0000           | 4,511.0000        | 3.345             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 0.0000               | 4,060.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 4,170.0000           | 4,011.0000        | (3.813)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 253.0000             | 285.0000          | 12.648            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 122.0000             | 110.0000          | (9.836)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 0.0000               | 1,452.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 1,768.0000           | 1,886.0000        | 6.674             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 954.0000             | 882.0000          | (7.547)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 868.0000             | 802.0000          | (7.604)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 98.0000              | 112.0000          | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 6,304.0000           | 6,457.0000        | 2.427             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 6,591.0000           | 6,746.0000        | 2.352             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 466.0000             | 428.0000          | (8.155)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 0.0000               | 69.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 3,198.0000           | 3,037.0000        | (5.034)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 2,778.0000           | 2,626.0000        | (5.472)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 71.0000              | 62.0000           | (12.676)          | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 11.0000              | 13.0000           | 18.182            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 8,532.0000           | 8,691.0000        | 1.864             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 2,585.0000           | 2,714.0000        | 4.990             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 0.0000               | 3,084.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 136.0000             | 124.0000          | (8.824)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 5,041.0000           | 4,878.0000        | (3.233)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 7,997.0000           | 8,155.0000        | 1.976             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 220.0000             | 202.0000          | (8.182)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 649.0000             | 601.0000          | (7.396)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 0.0000               | 2,189.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 1,024.0000           | 1,118.0000        | 9.180             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 72.0000           | 64.0000           | (11.111)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,192.0000        | 8,349.0000        | 1.917        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 59.0000           | 52.0000           | (11.864)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,181.0000        | 4,326.0000        | 3.468        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,824.0000        | 2,671.0000        | (5.418)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 954.0000          | 882.0000          | (7.547)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,727.0000        | 8,886.0000        | 1.822        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,011.0000        | 935.0000          | (7.517)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,210.0000        | 2,068.0000        | (6.425)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 261.0000          | 240.0000          | (8.046)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 93.0000           | 107.0000          | 15.054       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 931.0000          | 1,021.0000        | 9.667        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 246.0000          | 225.0000          | (8.537)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 35.0000           | 43.0000           | 22.857       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,187.0000        | 1,288.0000        | 8.509        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,344.0000        | 3,181.0000        | (4.874)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,609.0000        | 1,485.0000        | (7.707)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 164.0000          | 151.0000          | (7.927)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 64.0000           | 66.0000           | 3.125        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 434.0000          | 400.0000          | (7.834)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 522.0000          | 484.0000          | (7.280)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 851.0000          | 787.0000          | (7.521)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 6,256.0000        | 6,409.0000        | 2.446        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 5,633.0000        | 5,786.0000        | 2.716        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 482.0000          | 444.0000          | (7.884)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 144.0000          | 160.0000          | 11.111       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,291.0000        | 2,420.0000        | 5.631        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 62.0000           | 54.0000           | (12.903)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 6,784.0000        | 6,939.0000        | 2.285        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 104.0000          | 94.0000           | (9.615)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,881.0000        | 3,717.0000        | (4.226)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,502.0000        | 2,629.0000        | 5.076        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 0.0000            | 8,058.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,424.0000        | 2,274.0000        | (6.188)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 378.0000          | 421.0000          | 11.376       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,581.0000        | 8,740.0000        | 1.853        | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 114.0000          | 103.0000          | (9.649)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,227.0000        | 4,372.0000        | 3.430        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 51.0000           | 53.0000           | 3.922        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 463.0000          | 526.0000          | 13.607       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 820.0000          | 758.0000          | (7.561)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,265.0000        | 4,107.0000        | (3.705)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 63.0000           | 65.0000           | 3.175        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,187.0000        | 1,288.0000        | 8.509        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 7,073.0000        | 7,229.0000        | 2.206        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,915.0000        | 2,762.0000        | (5.249)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 294.0000          | 271.0000          | (7.823)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,290.0000        | 1,394.0000        | 8.062        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 273.0000          | 252.0000          | (7.692)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3.0000            | 4.0000            | 33.333       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,393.0000        | 3,230.0000        | (4.804)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,088.0000        | 1,185.0000        | 8.915        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 257.0000          | 237.0000          | (7.782)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 242.0000          | 222.0000          | (8.264)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 186.0000          | 171.0000          | (8.065)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 0.0000            | 438.0000          | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 5,733.0000        | 5,568.0000        | (2.878)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 413.0000          | 380.0000          | (7.990)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,411.0000        | 4,558.0000        | 3.333        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 5,206.0000        | 5,357.0000        | 2.900        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 58.0000           | 60.0000           | 3.448        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 0.0000            | 137.0000          | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,736.0000        | 4,885.0000        | 3.146        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 601.0000          | 673.0000          | 11.980       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 180.0000          | 204.0000          | 13.333       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 134.0000          | 122.0000          | (8.955)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 0.0000            | 6,122.0000        | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,221.0000        | 1,323.0000        | 8.354        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,431.0000        | 1,540.0000        | 7.617        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 918.0000          | 849.0000          | (7.516)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,207.0000        | 1,118.0000        | (7.374)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,240.0000        | 8,398.0000        | 1.917        | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |        |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|--------|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,443.0000        | 1,340.0000        | (7.138)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,588.0000        | 3,424.0000        | (4.571)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 992.0000          | 1,085.0000        | 9.375        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,468.0000        | 2,317.0000        | (6.118)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 936.0000          | 866.0000          | (7.479)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 677.0000          | 754.0000          | 11.374       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,627.0000        | 2,757.0000        | 4.949        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 119.0000          | 134.0000          | 12.605       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 836.0000          | 773.0000          | (7.536)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 58.0000           | 51.0000           | (12.069)     | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,055.0000        | 1,151.0000        | 9.100        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,882.0000        | 3,016.0000        | 4.650        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 219.0000          | 248.0000          | 13.242       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,600.0000        | 2,449.0000        | (5.808)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,679.0000        | 8,837.0000        | 1.820        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 0.0000            | 72.0000           | 100.000      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 217.0000          | 199.0000          | (8.295)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 137.0000          | 153.0000          | 11.679       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 458.0000          | 421.0000          | (8.079)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,255.0000        | 1,358.0000        | 8.207        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 318.0000          | 293.0000          | (7.862)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 406.0000          | 374.0000          | (7.882)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 265.0000          | 244.0000          | (7.925)      | 0           | 0             | 12,188 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,282.0000        | 1,187.0000        | (7.410)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 84.0000           | 97.0000           | 15.476       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 884.0000          | 818.0000          | (7.466)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,073.0000        | 992.0000          | (7.549)      | 0           | 0             | 12,188 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,049.0000        | 1,912.0000        | (6.686)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,024.0000        | 1,118.0000        | 9.180        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,134.0000        | 4,280.0000        | 3.532        | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 5,485.0000        | 5,321.0000        | (2.990)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 131.0000          | 147.0000          | 12.214       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 842.0000          | 927.0000          | 10.095       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 5.0000            | 6.0000            | 20.000       | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,713.0000        | 1,586.0000        | (7.414)      | 0           | 0             | 0      |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 411.0000          | 459.0000          | 11.679       | 0           | 0             | 0      |



| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 126.0000          | 114.0000          | (9.524)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,396.0000        | 1,503.0000        | 7.665        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 5,064.0000        | 5,215.0000        | 2.982        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 120.0000          | 108.0000          | (10.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 333.0000          | 372.0000          | 11.712       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,578.0000        | 1,691.0000        | 7.161        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,587.0000        | 3,729.0000        | 3.959        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 6,495.0000        | 6,650.0000        | 2.386        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,154.0000        | 1,253.0000        | 8.579        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 776.0000          | 718.0000          | (7.474)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 195.0000          | 179.0000          | (8.205)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 48.0000           | 49.0000           | 2.083        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 884.0000          | 818.0000          | (7.466)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 116.0000          | 105.0000          | (9.483)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 505.0000          | 468.0000          | (7.327)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,970.0000        | 5,120.0000        | 3.018        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,925.0000        | 3,059.0000        | 4.581        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 626.0000          | 699.0000          | 11.661       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,028.0000        | 3,864.0000        | (4.071)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,154.0000        | 1,253.0000        | 8.579        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 6,735.0000        | 6,891.0000        | 2.316        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 130.0000          | 118.0000          | (9.231)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,435.0000        | 8,593.0000        | 1.873        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,121.0000        | 1,219.0000        | 8.742        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 762.0000          | 705.0000          | (7.480)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 265.0000          | 299.0000          | 12.830       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 6,639.0000        | 6,794.0000        | 2.335        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,375.0000        | 2,504.0000        | 5.432        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 201.0000          | 184.0000          | (8.458)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 65.0000           | 57.0000           | (12.308)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 901.0000          | 833.0000          | (7.547)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,814.0000        | 3,957.0000        | 3.749        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 61.0000           | 64.0000           | 4.918        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,231.0000        | 3,368.0000        | 4.240        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 6,399.0000        | 6,553.0000        | 2.407        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,256.0000        | 1,164.0000        | (7.325)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,511.0000        | 2,361.0000        | (5.974)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 790.0000          | 731.0000          | (7.468)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 6,687.0000        | 6,842.0000        | 2.318        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,733.0000        | 2,582.0000        | (5.525)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 361.0000          | 333.0000          | (7.756)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,541.0000        | 1,424.0000        | (7.592)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,360.0000        | 1,467.0000        | 7.868        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 118.0000          | 107.0000          | (9.322)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,896.0000        | 1,763.0000        | (7.015)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,442.0000        | 3,278.0000        | (4.765)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 730.0000          | 810.0000          | 10.959       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 709.0000          | 656.0000          | (7.475)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 684.0000          | 633.0000          | (7.456)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,161.0000        | 1,074.0000        | (7.494)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,979.0000        | 3,815.0000        | (4.122)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 65.0000           | 68.0000           | 4.615        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 60.0000           | 53.0000           | (11.667)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 230.0000          | 260.0000          | 13.043       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 373.0000          | 344.0000          | (7.775)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 868.0000          | 802.0000          | (7.604)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,007.0000        | 2,853.0000        | (5.121)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,143.0000        | 3,279.0000        | 4.327        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,250.0000        | 2,377.0000        | 5.644        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,630.0000        | 8,788.0000        | 1.831        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 213.0000          | 196.0000          | (7.981)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,643.0000        | 4,791.0000        | 3.188        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,504.0000        | 1,615.0000        | 7.380        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,386.0000        | 8,544.0000        | 1.884        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 210.0000          | 193.0000          | (8.095)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,099.0000        | 3,235.0000        | 4.389        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,783.0000        | 4,932.0000        | 3.115        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 150.0000          | 167.0000          | 11.333       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 0.0000            | 174.0000          | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,754.0000        | 2,885.0000        | 4.757        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 208.0000          | 236.0000          | 13.462       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 380.0000          | 350.0000          | (7.895)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 49.0000           | 50.0000           | 2.041        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 303.0000          | 280.0000          | (7.591)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 735.0000          | 680.0000          | (7.483)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,138.0000        | 1,053.0000        | (7.469)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,089.0000        | 1,951.0000        | (6.606)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 530.0000          | 492.0000          | (7.170)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 89.0000           | 102.0000          | 14.607       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,723.0000        | 3,865.0000        | 3.814        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,653.0000        | 1,768.0000        | 6.957        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 80.0000           | 93.0000           | 16.250       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 347.0000          | 388.0000          | 11.816       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 318.0000          | 356.0000          | 11.950       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,869.0000        | 2,716.0000        | (5.333)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,508.0000        | 1,395.0000        | (7.493)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,042.0000        | 4,188.0000        | 3.612        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,961.0000        | 2,807.0000        | (5.201)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,923.0000        | 5,073.0000        | 3.047        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 125.0000          | 140.0000          | 12.000       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,859.0000        | 4,003.0000        | 3.732        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 428.0000          | 481.0000          | 12.383       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,296.0000        | 3,132.0000        | (4.976)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 67.0000           | 59.0000           | (11.940)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 871.0000          | 958.0000          | 9.989        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 50.0000           | 52.0000           | 4.000        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,996.0000        | 4,141.0000        | 3.629        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,832.0000        | 3,668.0000        | (4.280)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 585.0000          | 542.0000          | (7.350)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,095.0000        | 8,252.0000        | 1.939        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 52.0000           | 54.0000           | 3.846        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 55.0000           | 57.0000           | 3.636        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,005.0000        | 2,128.0000        | 6.135        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 290.0000          | 267.0000          | (7.931)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 420.0000          | 386.0000          | (8.095)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,010.0000        | 1,874.0000        | (6.766)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 172.0000          | 193.0000          | 12.209       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 399.0000          | 367.0000          | (8.020)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 223.0000          | 205.0000          | (8.072)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,128.0000        | 1,989.0000        | (6.532)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,686.0000        | 3,522.0000        | (4.449)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,252.0000        | 2,108.0000        | (6.394)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 76.0000           | 88.0000           | 15.789       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 103.0000          | 117.0000          | 13.592       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,150.0000        | 2,991.0000        | (5.048)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,968.0000        | 3,103.0000        | 4.549        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,822.0000        | 1,691.0000        | (7.190)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,415.0000        | 1,313.0000        | (7.208)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 198.0000          | 225.0000          | 13.636       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 189.0000          | 174.0000          | (7.937)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 75.0000           | 66.0000           | (12.000)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 198.0000          | 225.0000          | 13.636       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,128.0000        | 1,989.0000        | (6.532)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,644.0000        | 2,493.0000        | (5.711)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,053.0000        | 2,899.0000        | (5.044)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 557.0000          | 516.0000          | (7.361)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,415.0000        | 1,313.0000        | (7.208)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,123.0000        | 3,962.0000        | (3.905)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 141.0000          | 128.0000          | (9.220)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 485.0000          | 549.0000          | 13.196       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 557.0000          | 516.0000          | (7.361)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 42.0000           | 47.0000           | 11.905       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 5,159.0000        | 5,309.0000        | 2.908        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,126.0000        | 2,252.0000        | 5.927        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 485.0000          | 549.0000          | 13.196       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 69.0000           | 77.0000           | 11.594       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 113.0000          | 128.0000          | 13.274       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,381.0000        | 2,231.0000        | (6.300)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,126.0000        | 2,252.0000        | 5.927        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,539.0000        | 3,375.0000        | (4.634)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 76.0000           | 88.0000           | 15.789       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,319.0000        | 3,458.0000        | 4.188        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 291.0000          | 327.0000          | 12.371       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,459.0000        | 2,587.0000        | 5.205        | 0           | 0             | 0 |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 490.0000             | 452.0000          | (7.755)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 3,007.0000           | 2,853.0000        | (5.121)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 350.0000             | 322.0000          | (8.000)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 1,468.0000           | 1,578.0000        | 7.493             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 6,447.0000           | 6,601.0000        | 2.389             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 442.0000             | 407.0000          | (7.919)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 4,273.0000           | 4,418.0000        | 3.393             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 434.0000             | 400.0000          | (7.834)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 2,839.0000           | 2,972.0000        | 4.685             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 2,711.0000           | 2,842.0000        | 4.832             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 1,031.0000           | 953.0000          | (7.565)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 4,550.0000           | 4,697.0000        | 3.231             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 59.0000              | 61.0000           | 3.390             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 901.0000             | 989.0000          | 9.767             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 4,504.0000           | 4,651.0000        | 3.264             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 1,052.0000           | 972.0000          | (7.605)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 234.0000             | 215.0000          | (8.120)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 757.0000             | 838.0000          | 10.700            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 128.0000             | 116.0000          | (9.375)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 1,387.0000           | 1,287.0000        | (7.210)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 507.0000             | 573.0000          | 13.018            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 5,112.0000           | 5,262.0000        | 2.934             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 548.0000             | 508.0000          | (7.299)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 231.0000             | 212.0000          | (8.225)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 3,275.0000           | 3,413.0000        | 4.214             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 72.0000              | 84.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 2,167.0000           | 2,293.0000        | 5.814             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 748.0000             | 692.0000          | (7.487)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 108.0000             | 123.0000          | 13.889            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 188.0000             | 214.0000          | 13.830            | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 3,930.0000           | 3,766.0000        | (4.173)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 254.0000             | 233.0000          | (8.268)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 2,689.0000           | 2,537.0000        | (5.653)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 2,168.0000           | 2,028.0000        | (6.458)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 3,905.0000           | 4,049.0000        | 3.688             | 0            | 0           | 0             |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future | 344.0000             | 317.0000          | (7.849)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,094.0000           | 1,011.0000        | (7.587)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 2,754.0000           | 2,885.0000        | 4.757             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 56.0000              | 59.0000           | 5.357             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 285.0000             | 263.0000          | (7.719)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 3,364.0000           | 3,503.0000        | 4.132             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,678.0000           | 1,552.0000        | (7.509)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,858.0000           | 1,727.0000        | (7.051)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 3,012.0000           | 3,147.0000        | 4.482             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,785.0000           | 1,656.0000        | (7.227)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 553.0000             | 622.0000          | 12.477            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 192.0000             | 176.0000          | (8.333)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 392.0000             | 361.0000          | (7.908)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 813.0000             | 897.0000          | 10.332            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 204.0000             | 187.0000          | (8.333)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,749.0000           | 1,621.0000        | (7.318)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 278.0000             | 313.0000          | 12.590            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 4,830.0000           | 4,979.0000        | 3.085             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,184.0000           | 1,096.0000        | (7.432)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 277.0000             | 256.0000          | (7.581)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 651.0000             | 726.0000          | 11.521            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,333.0000           | 1,236.0000        | (7.277)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 3,491.0000           | 3,327.0000        | (4.698)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 355.0000             | 327.0000          | (7.887)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 363.0000             | 404.0000          | 11.295            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 2,417.0000           | 2,545.0000        | 5.296             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 3,951.0000           | 4,095.0000        | 3.645             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 2,555.0000           | 2,405.0000        | (5.871)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 497.0000             | 460.0000          | (7.445)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,643.0000           | 1,518.0000        | (7.608)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 60.0000              | 62.0000           | 3.333             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,232.0000           | 1,141.0000        | (7.386)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 6,160.0000           | 6,314.0000        | 2.500             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 207.0000             | 190.0000          | (8.213)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 4,876.0000           | 5,026.0000        | 3.076             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 281.0000             | 260.0000          | (7.473)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 3,637.0000           | 3,473.0000        | (4.509)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,055.0000        | 3,191.0000        | 4.452        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 386.0000          | 355.0000          | (8.031)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 530.0000          | 597.0000          | 12.642       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,116.0000        | 1,032.0000        | (7.527)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 595.0000          | 551.0000          | (7.395)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 785.0000          | 867.0000          | 10.446       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 539.0000          | 500.0000          | (7.236)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 703.0000          | 781.0000          | 11.095       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,208.0000        | 2,335.0000        | 5.752        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 305.0000          | 341.0000          | 11.803       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,360.0000        | 1,262.0000        | (7.206)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 68.0000           | 60.0000           | (11.765)     | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,596.0000        | 4,744.0000        | 3.220        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,678.0000        | 3,820.0000        | 3.861        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,965.0000        | 2,087.0000        | 6.209        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 427.0000          | 393.0000          | (7.963)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,797.0000        | 2,929.0000        | 4.719        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 308.0000          | 284.0000          | (7.792)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 227.0000          | 208.0000          | (8.370)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 8,338.0000        | 8,495.0000        | 1.883        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 198.0000          | 182.0000          | (8.081)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 367.0000          | 338.0000          | (7.902)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,187.0000        | 3,324.0000        | 4.299        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 269.0000          | 248.0000          | (7.807)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 4,088.0000        | 4,234.0000        | 3.571        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 601.0000          | 673.0000          | 11.980       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,282.0000        | 1,187.0000        | (7.410)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 98.0000           | 112.0000          | 14.286       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,333.0000        | 2,462.0000        | 5.529        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 5,017.0000        | 5,167.0000        | 2.990        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 253.0000          | 285.0000          | 12.648       | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 1,934.0000        | 1,800.0000        | (6.929)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 2,778.0000        | 2,626.0000        | (5.472)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 54.0000           | 56.0000           | 3.704        | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 514.0000          | 476.0000          | (7.393)      | 0           | 0             | 0 |
| 22/07/2009 | £ / R            | 2010/06/14 | Currency Future      | 3,735.0000        | 3,571.0000        | (4.391)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 3,784.0000           | 3,619.0000        | (4.360)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 53.0000              | 55.0000           | 3.774             | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,972.0000           | 1,837.0000        | (6.846)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 241.0000             | 273.0000          | 13.278            | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 1,307.0000           | 1,212.0000        | (7.269)           | 0            | 0           | 0             |
| 22/07/2009 | £ / R 2010/06/14 | Currency Future | 577.0000             | 647.0000          | 12.132            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 11.2162              | 11.0752           | (1.257)           | 11.2500      | 11.1000     | 21,900        |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 143.0000             | 113.0000          | (20.979)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,637.0000           | 3,777.0000        | 3.849             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,071.0000           | 1,932.0000        | (6.712)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,495.0000           | 2,633.0000        | 5.531             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,434.0000           | 6,575.0000        | 2.191             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 30.0000              | 44.0000           | 46.667            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 3,977.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,666.0000           | 3,525.0000        | (3.846)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 927.0000             | 1,048.0000        | 13.053            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,046.0000           | 919.0000          | (12.141)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 799.0000             | 916.0000          | 14.643            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 5,975.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 87.0000              | 68.0000           | (21.839)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 676.0000             | 787.0000          | 16.420            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,566.0000           | 2,426.0000        | (5.456)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 32.0000              | 25.0000           | (21.875)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 561.0000             | 665.0000          | 18.538            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,022.0000           | 1,882.0000        | (6.924)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 420.0000             | 513.0000          | 22.143            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 2,031.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 93.0000              | 73.0000           | (21.505)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 23.0000              | 19.0000           | (17.391)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,936.0000           | 4,076.0000        | 3.557             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |



| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6.0000               | 7.0000            | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 236.0000             | 188.0000          | (20.339)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 7,975.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 799.0000             | 916.0000          | 14.643            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,907.0000           | 2,043.0000        | 7.132             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5,934.0000           | 6,075.0000        | 2.376             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 8,434.0000           | 8,575.0000        | 1.672             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 61.0000              | 48.0000           | (21.311)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 115.0000             | 91.0000           | (20.870)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 2.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,810.0000           | 1,946.0000        | 7.514             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 841.0000             | 959.0000          | 14.031            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 16.0000              | 13.0000           | (18.750)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 11.0000              | 9.0000            | (18.182)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,435.0000           | 4,575.0000        | 3.157             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,195.0000           | 1,323.0000        | 10.711            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 115.0000             | 91.0000           | (20.870)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,200.0000           | 2,337.0000        | 6.227             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,094.0000           | 964.0000          | (11.883)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 81.0000              | 64.0000           | (20.988)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 7,984.0000           | 8,125.0000        | 1.766             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 29.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 26.0000              | 21.0000           | (19.231)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,990.0000           | 3,130.0000        | 4.682             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5.0000               | 7.0000            | 40.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 9.0000               | 7.0000            | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 99.0000              | 132.0000          | 33.333            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,015.0000           | 1,138.0000        | 12.118            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,666.0000           | 2,526.0000        | (5.251)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 25.0000              | 20.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 27.0000              | 38.0000           | 40.741            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 18.0000              | 14.0000           | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5,984.0000           | 6,125.0000        | 2.356             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 47.0000              | 37.0000           | (21.277)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 970.0000             | 1,093.0000        | 12.680            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,544.0000           | 2,683.0000        | 5.464             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,986.0000           | 4,126.0000        | 3.512             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 454.0000             | 365.0000          | (19.604)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,381.0000           | 1,512.0000        | 9.486             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,677.0000           | 1,538.0000        | (8.289)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 41.0000              | 33.0000           | (19.512)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,692.0000           | 2,832.0000        | 5.201             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 9.0000               | 7.0000            | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 44.0000              | 35.0000           | (20.455)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 11.0000              | 13.0000           | 18.182            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 34.0000              | 27.0000           | (20.588)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 8.0000               | 6.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,692.0000           | 2,832.0000        | 5.201             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,016.0000           | 2,875.0000        | (4.675)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,428.0000           | 1,560.0000        | 9.244             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,627.0000           | 1,489.0000        | (8.482)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 53.0000              | 42.0000           | (20.755)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 100.0000             | 79.0000           | (21.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,791.0000           | 2,931.0000        | 5.016             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 18.0000              | 14.0000           | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,578.0000           | 1,440.0000        | (8.745)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,016.0000           | 3,875.0000        | (3.511)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 272.0000             | 345.0000          | 26.838            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,287.0000           | 1,417.0000        | 10.101            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 10.0000              | 8.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,102.0000           | 2,239.0000        | 6.518             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 1.0000            | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 869.0000          | 749.0000          | (13.809)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 124.0000          | 97.0000           | (21.774)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 188.0000          | 240.0000          | 27.660       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 61.0000           | 48.0000           | (21.311)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2,616.0000        | 2,476.0000        | (5.352)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 107.0000          | 84.0000           | (21.495)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 7.0000            | 5.0000            | (28.571)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 7,934.0000        | 8,075.0000        | 1.777        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 12.0000           | 10.0000           | (16.667)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 757.0000          | 872.0000          | 15.192       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,195.0000        | 1,323.0000        | 10.711       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 884.0000          | 1,003.0000        | 13.462       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2,891.0000        | 3,030.0000        | 4.808        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 3,966.0000        | 3,825.0000        | (3.555)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2,396.0000        | 2,535.0000        | 5.801        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 665.0000          | 558.0000          | (16.090)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 338.0000          | 270.0000          | (20.118)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 8.0000            | 6.0000            | (25.000)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,059.0000        | 1,184.0000        | 11.804       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 4,385.0000        | 4,525.0000        | 3.193        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 12.0000           | 9.0000            | (25.000)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 12.0000           | 15.0000           | 25.000       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 970.0000          | 1,093.0000        | 12.680       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2,816.0000        | 2,675.0000        | (5.007)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 6.0000            | 100.000      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 8,384.0000        | 8,525.0000        | 1.682        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 70.0000           | 55.0000           | (21.429)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 9.0000            | 7.0000            | (22.222)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2,643.0000        | 2,782.0000        | 5.259        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,015.0000        | 1,138.0000        | 12.118       | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 1,054.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,384.0000           | 6,525.0000        | 2.209             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,149.0000           | 1,277.0000        | 11.140            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,859.0000           | 1,995.0000        | 7.316             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,102.0000           | 2,239.0000        | 6.518             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 81.0000              | 64.0000           | (20.988)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 154.0000             | 199.0000          | 29.221            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 8,334.0000           | 8,475.0000        | 1.692             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,594.0000           | 2,732.0000        | 5.320             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 177.0000             | 140.0000          | (20.904)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 87.0000              | 68.0000           | (21.839)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,445.0000           | 2,584.0000        | 5.685             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,566.0000           | 3,425.0000        | (3.954)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 75.0000              | 59.0000           | (21.333)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 8,184.0000           | 8,325.0000        | 1.723             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 124.0000             | 163.0000          | 31.452            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,334.0000           | 6,475.0000        | 2.226             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,104.0000           | 1,230.0000        | 11.413            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 10.0000              | 8.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 561.0000             | 665.0000          | 18.538            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 4,025.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,618.0000           | 1,752.0000        | 8.282             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,742.0000           | 2,881.0000        | 5.069             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 153.0000             | 121.0000          | (20.915)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,184.0000           | 6,325.0000        | 2.280             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 637.0000             | 746.0000          | 17.111            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 3,025.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,666.0000           | 1,800.0000        | 8.043             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 177.0000             | 140.0000          | (20.904)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 53.0000              | 74.0000           | 39.623            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 10.0000              | 12.0000           | 20.000            | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 488.0000             | 587.0000          | 20.287            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 744.0000             | 631.0000          | (15.188)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,241.0000           | 1,370.0000        | 10.395            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 204.0000             | 162.0000          | (20.588)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,816.0000           | 3,675.0000        | (3.695)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 8,484.0000           | 8,625.0000        | 1.662             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 78.0000              | 106.0000          | 35.897            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 57.0000              | 45.0000           | (21.053)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 355.0000             | 442.0000          | 24.507            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,335.0000           | 4,475.0000        | 3.230             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 41.0000              | 33.0000           | (19.512)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,475.0000           | 1,607.0000        | 8.949             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,734.0000           | 6,875.0000        | 2.094             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 165.0000             | 130.0000          | (21.212)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,485.0000           | 4,625.0000        | 3.122             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 599.0000             | 705.0000          | 17.696            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 272.0000             | 217.0000          | (20.221)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,891.0000           | 3,030.0000        | 4.808             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,268.0000           | 2,129.0000        | (6.129)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 10.0000              | 8.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 44.0000              | 35.0000           | (20.455)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,766.0000           | 3,625.0000        | (3.744)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 599.0000             | 705.0000          | 17.696            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 207.0000             | 262.0000          | 26.570            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,200.0000           | 2,337.0000        | 6.227             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,428.0000           | 1,560.0000        | 9.244             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5,266.0000           | 5,125.0000        | (2.678)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 165.0000             | 130.0000          | (21.212)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,388.0000           | 3,528.0000        | 4.132             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 17.0000              | 13.0000           | (23.529)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,516.0000           | 3,375.0000        | (4.010)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 590.0000             | 488.0000          | (17.288)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,288.0000           | 3,428.0000        | 4.258             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 520.0000             | 424.0000          | (18.462)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 66.0000              | 52.0000           | (21.212)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,334.0000           | 1,464.0000        | 9.745             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,475.0000           | 1,607.0000        | 8.949             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,594.0000           | 2,732.0000        | 5.320             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2.0000               | 3.0000            | 50.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,089.0000           | 3,229.0000        | 4.532             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,151.0000           | 2,288.0000        | 6.369             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 228.0000             | 286.0000          | 25.439            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,907.0000           | 2,043.0000        | 7.132             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 60.0000              | 84.0000           | 40.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 13.0000              | 16.0000           | 23.077            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,189.0000           | 3,329.0000        | 4.390             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,529.0000           | 1,391.0000        | (9.026)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,940.0000           | 3,080.0000        | 4.762             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 826.0000             | 709.0000          | (14.165)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,484.0000           | 6,625.0000        | 2.175             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 394.0000             | 311.0000          | (21.066)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 13.0000              | 10.0000           | (23.077)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5,234.0000           | 5,375.0000        | 2.694             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,396.0000           | 2,535.0000        | 5.801             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 50.0000              | 40.0000           | (20.000)          | 0            | 0           | 100           |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,151.0000           | 2,288.0000        | 6.369             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,517.0000           | 2,376.0000        | (5.602)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 627.0000             | 522.0000          | (16.746)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 23.0000              | 19.0000           | (17.391)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 12.0000              | 10.0000           | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 325.0000             | 408.0000          | 25.538            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,716.0000           | 3,575.0000        | (3.794)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 111.0000             | 147.0000          | 32.432            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,347.0000           | 2,485.0000        | 5.880             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,737.0000           | 3,877.0000        | 3.746             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 291.0000             | 234.0000          | (19.588)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5,684.0000           | 5,825.0000        | 2.481             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 17.0000              | 13.0000           | (23.529)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 555.0000             | 456.0000          | (17.838)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,841.0000           | 2,981.0000        | 4.928             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,618.0000           | 1,752.0000        | 8.282             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 365.0000             | 290.0000          | (20.548)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 21.0000              | 16.0000           | (23.810)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 138.0000             | 181.0000          | 31.159            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 453.0000             | 549.0000          | 21.192            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 7.0000               | 6.0000            | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 14.0000              | 11.0000           | (21.429)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 253.0000             | 202.0000          | (20.158)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,040.0000           | 3,179.0000        | 4.572             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 34.0000              | 27.0000           | (20.588)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 7,184.0000           | 7,325.0000        | 1.963             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 387.0000             | 477.0000          | 23.256            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,522.0000           | 1,655.0000        | 8.739             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 423.0000             | 337.0000          | (20.331)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,185.0000           | 4,326.0000        | 3.369             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 22.0000              | 17.0000           | (22.727)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 8,284.0000           | 8,425.0000        | 1.702             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 38.0000              | 31.0000           | (18.421)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,956.0000           | 2,092.0000        | 6.953             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 236.0000             | 188.0000          | (20.339)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,714.0000           | 1,849.0000        | 7.876             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 170.0000             | 219.0000          | 28.824            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 220.0000             | 175.0000          | (20.455)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,189.0000           | 3,329.0000        | 4.390             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 249.0000             | 315.0000          | 26.506            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 296.0000             | 376.0000          | 27.027            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,089.0000           | 3,229.0000        | 4.532             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 272.0000             | 345.0000          | 26.838            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,716.0000           | 2,575.0000        | (5.191)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 312.0000             | 251.0000          | (19.551)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 30.0000              | 24.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 338.0000             | 270.0000          | (20.118)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 124.0000             | 97.0000           | (21.774)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 22.0000              | 17.0000           | (22.727)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,285.0000           | 4,426.0000        | 3.291             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 757.0000             | 872.0000          | 15.192            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,005.0000           | 2,141.0000        | 6.783             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,726.0000           | 1,587.0000        | (8.053)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 133.0000             | 105.0000          | (21.053)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,284.0000           | 6,425.0000        | 2.244             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 253.0000             | 202.0000          | (20.158)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 420.0000             | 513.0000          | 22.143            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 10.0000              | 11.0000           | 10.000            | 0            | 0           | 0             |



| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,956.0000           | 2,092.0000        | 6.953             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 69.0000              | 94.0000           | 36.232            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 190.0000             | 151.0000          | (20.526)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,816.0000           | 4,675.0000        | (2.928)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 16.0000              | 13.0000           | (18.750)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 785.0000             | 670.0000          | (14.650)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 387.0000             | 477.0000          | 23.256            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 524.0000             | 626.0000          | 19.466            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 487.0000             | 394.0000          | (19.097)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 717.0000             | 830.0000          | 15.760            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 8.0000               | 10.0000           | 25.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 19.0000              | 15.0000           | (21.053)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 220.0000             | 175.0000          | (20.455)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 15.0000              | 12.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,824.0000           | 1,685.0000        | (7.621)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,249.0000           | 2,387.0000        | 6.136             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,316.0000           | 3,175.0000        | (4.252)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 453.0000             | 549.0000          | 21.192            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 13.0000              | 10.0000           | (23.077)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,884.0000           | 7,025.0000        | 2.048             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,298.0000           | 2,436.0000        | 6.005             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 88.0000              | 119.0000          | 35.227            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,886.0000           | 4,027.0000        | 3.628             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,347.0000           | 2,485.0000        | 5.880             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5,784.0000           | 5,925.0000        | 2.438             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 8,084.0000           | 8,225.0000        | 1.744             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,053.0000           | 2,190.0000        | 6.673             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5,384.0000           | 5,525.0000        | 2.619             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,066.0000           | 3,925.0000        | (3.468)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 704.0000             | 594.0000          | (15.625)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 7,784.0000           | 7,925.0000        | 1.811             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4.0000               | 6.0000            | 50.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,786.0000           | 3,927.0000        | 3.724             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,916.0000           | 3,775.0000        | (3.601)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 6,084.0000           | 6,225.0000        | 2.318             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,237.0000           | 1,102.0000        | (10.914)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,086.0000           | 4,226.0000        | 3.426             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 21.0000              | 26.0000           | 23.810            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,916.0000           | 2,775.0000        | (4.835)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 5,116.0000           | 4,975.0000        | (2.756)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 4,216.0000           | 4,075.0000        | (3.344)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 1,923.0000           | 1,783.0000        | (7.280)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,120.0000           | 1,981.0000        | (6.557)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 7.0000               | 8.0000            | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,616.0000           | 3,475.0000        | (3.899)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 956.0000             | 833.0000          | (12.866)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,066.0000           | 2,925.0000        | (4.599)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 40.0000              | 58.0000           | 45.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 3,216.0000           | 3,075.0000        | (4.384)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 25.0000              | 20.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2.0000               | 4.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 9.0000               | 7.0000            | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 2,219.0000           | 2,080.0000        | (6.264)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/09/14 | Currency Future | 32.0000              | 25.0000           | (21.875)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |        |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|--------|
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,714.0000        | 1,849.0000        | 7.876        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 30.0000           | 24.0000           | (20.000)     | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2,643.0000        | 2,782.0000        | 5.259        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,666.0000        | 1,800.0000        | 8.043        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,859.0000        | 1,995.0000        | 7.316        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,762.0000        | 1,897.0000        | 7.662        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 28.0000           | 22.0000           | (21.429)     | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 4,036.0000        | 4,176.0000        | 3.469        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 6,034.0000        | 6,175.0000        | 2.337        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2.0000            | 1.0000            | (50.000)     | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 35.0000           | 50.0000           | 42.857       | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,001.0000        | 876.0000          | (12.488)     | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,973.0000        | 1,833.0000        | (7.096)      | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 7.0000            | 8.0000            | 14.286       | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 0.0000            | 0.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 8,034.0000        | 8,175.0000        | 1.755        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2,966.0000        | 2,825.0000        | (4.754)      | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 1,570.0000        | 1,703.0000        | 8.471        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 2,445.0000        | 2,584.0000        | 5.685        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 36.0000           | 29.0000           | (19.444)     | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/09/14 | Currency Future      | 12.0000           | 9.0000            | (25.000)     | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 11.4081           | 11.2676           | (1.232)      | 0.0000      | 0.0000        | 11,764 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2.0000            | 2.0000            | -            | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2,918.0000        | 2,779.0000        | (4.764)      | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,417.0000        | 1,534.0000        | 8.257        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 175.0000          | 158.0000          | (9.714)      | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 3,384.0000        | 3,519.0000        | 3.989        | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 3,412.0000        | 3,272.0000        | (4.103)      | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 72.0000           | 85.0000           | 18.056       | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 3,760.0000        | 3,620.0000        | (3.723)      | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 10.0000           | 11.0000           | 10.000       | 0           | 0             | 0      |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,634.0000        | 1,755.0000        | 7.405        | 0           | 0             | 0      |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,948.0000        | 2,073.0000        | 6.417        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 3,561.0000        | 3,421.0000        | (3.931)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2,536.0000        | 2,663.0000        | 5.008        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 42.0000           | 36.0000           | (14.286)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 18.0000           | 16.0000           | (11.111)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,430.0000        | 1,302.0000        | (8.951)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,942.0000        | 1,808.0000        | (6.900)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,678.0000        | 1,800.0000        | 7.271        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 94.0000           | 81.0000           | (13.830)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 19.0000           | 22.0000           | 15.789       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 53.0000           | 45.0000           | (15.094)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 225.0000          | 202.0000          | (10.222)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,126.0000        | 1,237.0000        | 9.858        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 134.0000          | 115.0000          | (14.179)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 549.0000          | 635.0000          | 15.665       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 4.0000            | 5.0000            | 25.000       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2,377.0000        | 2,240.0000        | (5.764)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,046.0000        | 945.0000          | (9.656)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 192.0000          | 173.0000          | (9.896)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,767.0000        | 1,890.0000        | 6.961        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2.0000            | 3.0000            | 50.000       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2,175.0000        | 2,298.0000        | 5.655        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 3,511.0000        | 3,371.0000        | (3.987)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 4.0000            | 5.0000            | 25.000       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 34.0000           | 40.0000           | 17.647       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 186.0000          | 168.0000          | (9.677)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2,671.0000        | 2,533.0000        | (5.167)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2,426.0000        | 2,288.0000        | (5.688)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 32.0000           | 28.0000           | (12.500)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2,770.0000        | 2,631.0000        | (5.018)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1.0000            | 1.0000            | -            | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,332.0000        | 1,448.0000        | 8.709        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 156.0000          | 141.0000          | (9.615)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 2,573.0000        | 2,435.0000        | (5.363)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 39.0000           | 33.0000           | (15.385)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2009/12/14 | Currency Future      | 1,475.0000        | 1,347.0000        | (8.678)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,710.0000           | 3,570.0000        | (3.774)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,819.0000           | 2,680.0000        | (4.931)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 138.0000             | 177.0000          | 28.261            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 240.0000             | 215.0000          | (10.417)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 48.0000              | 57.0000           | 18.750            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 15.0000              | 17.0000           | 13.333            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,510.0000           | 4,648.0000        | 3.060             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,674.0000           | 3,810.0000        | 3.702             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,720.0000           | 2,582.0000        | (5.074)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1.0000               | 2.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,909.0000           | 3,769.0000        | (3.581)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 170.0000             | 153.0000          | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 19.0000              | 17.0000           | (10.526)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 284.0000             | 255.0000          | (10.211)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 315.0000             | 282.0000          | (10.476)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,613.0000           | 1,482.0000        | (8.122)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 507.0000             | 453.0000          | (10.651)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,567.0000           | 1,437.0000        | (8.296)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,658.0000           | 4,797.0000        | 2.984             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,800.0000           | 1,667.0000        | (7.389)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,809.0000           | 3,669.0000        | (3.676)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,115.0000           | 2,976.0000        | (4.462)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,361.0000           | 4,500.0000        | 3.187             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 893.0000             | 996.0000          | 11.534            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,481.0000           | 3,615.0000        | 3.849             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 257.0000             | 230.0000          | (10.506)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 59.0000              | 69.0000           | 16.949            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,312.0000           | 4,450.0000        | 3.200             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 11.0000              | 13.0000           | 18.182            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 110.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,706.0000           | 1,574.0000        | (7.737)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,007.0000           | 1,115.0000        | 10.725            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 751.0000             | 671.0000          | (10.652)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 16.0000              | 18.0000           | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,362.0000           | 3,223.0000        | (4.134)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 42.0000              | 49.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 26.0000              | 31.0000           | 19.231            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 1,127.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 13.0000              | 15.0000           | 15.385            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 327.0000             | 292.0000          | (10.703)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 9.0000               | 8.0000            | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,460.0000           | 1,578.0000        | 8.082             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 780.0000             | 698.0000          | (10.513)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,262.0000           | 4,401.0000        | 3.261             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,208.0000           | 1,089.0000        | (9.851)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 8.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 218.0000             | 196.0000          | (10.092)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 37.0000              | 32.0000           | (13.514)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,313.0000           | 3,173.0000        | (4.226)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 20.0000              | 18.0000           | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 100.0000             | 122.0000          | 22.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 3,026.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,812.0000           | 1,936.0000        | 6.843             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,460.0000           | 4,599.0000        | 3.117             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,207.0000           | 1,320.0000        | 9.362             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,529.0000           | 3,664.0000        | 3.825             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 12.0000              | 13.0000           | 8.333             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 26.0000              | 22.0000           | (15.385)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,660.0000           | 3,520.0000        | (3.825)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 218.0000             | 196.0000          | (10.092)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 18.0000              | 16.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,417.0000           | 1,534.0000        | 8.257             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 272.0000             | 330.0000          | 21.324            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 17.0000              | 15.0000           | (11.765)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,336.0000           | 3,470.0000        | 4.017             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,134.0000           | 1,998.0000        | (6.373)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 527.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,231.0000           | 2,094.0000        | (6.141)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,248.0000           | 1,362.0000        | 9.135             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 55.0000              | 65.0000           | 18.182            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 940.0000             | 846.0000          | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 18.0000              | 21.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,385.0000           | 1,258.0000        | (9.170)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 44.0000              | 38.0000           | (13.636)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,145.0000           | 3,278.0000        | 4.229             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 28.0000              | 24.0000           | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,460.0000           | 1,578.0000        | 8.082             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 969.0000             | 1,075.0000        | 10.939            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 811.0000             | 726.0000          | (10.481)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 152.0000             | 137.0000          | (9.868)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 7.0000               | 6.0000            | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,524.0000           | 2,386.0000        | (5.468)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 76.0000              | 90.0000           | 18.421            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 12.0000              | 14.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 7.0000               | 9.0000            | 28.571            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 4,018.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 257.0000             | 230.0000          | (10.506)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 305.0000             | 273.0000          | (10.492)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 5,901.0000           | 6,041.0000        | 2.372             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 253.0000             | 308.0000          | 21.739            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,993.0000           | 2,119.0000        | 6.322             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,609.0000           | 4,748.0000        | 3.016             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,753.0000           | 1,621.0000        | (7.530)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,109.0000           | 3,968.0000        | (3.431)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,046.0000           | 1,155.0000        | 10.421            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 7,895.0000           | 8,035.0000        | 1.773             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,449.0000           | 6,588.0000        | 2.155             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 67.0000              | 79.0000           | 17.910            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,200.0000           | 6,339.0000        | 2.242             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 45.0000              | 53.0000           | 17.778            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 351.0000             | 314.0000          | (10.541)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8,444.0000           | 8,584.0000        | 1.658             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 723.0000             | 645.0000          | (10.788)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 906.0000             | 814.0000          | (10.155)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 21.0000              | 19.0000           | (9.524)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 5,991.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 248.0000             | 223.0000          | (10.081)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 166.0000             | 210.0000          | 26.506            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3.0000               | 4.0000            | 33.333            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8,194.0000           | 8,334.0000        | 1.709             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 198.0000             | 247.0000          | 24.747            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 39.0000              | 46.0000           | 17.949            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,114.0000           | 4,252.0000        | 3.354             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,290.0000           | 1,405.0000        | 8.915             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 975.0000             | 878.0000          | (9.949)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 315.0000             | 377.0000          | 19.683            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 31.0000              | 26.0000           | (16.129)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 182.0000             | 228.0000          | 25.275            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,626.0000           | 3,761.0000        | 3.723             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 20.0000              | 18.0000           | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 7.0000               | 6.0000            | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 5,205.0000           | 5,344.0000        | 2.671             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 643.0000             | 572.0000          | (11.042)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 17.0000              | 15.0000           | (11.765)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,498.0000           | 6,638.0000        | 2.155             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,349.0000           | 6,489.0000        | 2.205             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,374.0000           | 1,491.0000        | 8.515             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 13.0000              | 11.0000           | (15.385)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 385.0000             | 454.0000          | 17.922            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 34.0000              | 29.0000           | (14.706)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,918.0000           | 4,055.0000        | 3.497             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8,344.0000           | 8,484.0000        | 1.678             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,503.0000           | 1,622.0000        | 7.917             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,698.0000           | 6,837.0000        | 2.075             | 0            | 0           | 0             |



| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 856.0000             | 958.0000          | 11.916            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8,494.0000           | 8,634.0000        | 1.648             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 9.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,590.0000           | 1,710.0000        | 7.547             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6.0000               | 5.0000            | (16.667)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 410.0000             | 481.0000          | 17.317            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,083.0000           | 980.0000          | (9.511)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 669.0000             | 595.0000          | (11.061)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 7.0000               | 6.0000            | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 3.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 20.0000              | 24.0000           | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 618.0000             | 549.0000          | (11.165)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 125.0000             | 162.0000          | 29.600            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 361.0000             | 428.0000          | 18.560            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 7,985.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,723.0000           | 3,859.0000        | 3.653             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 364.0000             | 325.0000          | (10.714)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 713.0000             | 809.0000          | 13.464            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 275.0000             | 246.0000          | (10.545)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4.0000               | 6.0000            | 50.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 64.0000              | 54.0000           | (15.625)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 509.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 198.0000             | 178.0000          | (10.101)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,328.0000           | 2,191.0000        | (5.885)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,166.0000           | 1,278.0000        | 9.605             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 16.0000              | 14.0000           | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 211.0000             | 190.0000          | (9.953)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 294.0000             | 263.0000          | (10.544)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,847.0000           | 1,714.0000        | (7.201)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,248.0000           | 1,362.0000        | 9.135             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 204.0000             | 184.0000          | (9.804)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 46.0000              | 40.0000           | (13.043)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,708.0000           | 4,847.0000        | 2.952             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 232.0000             | 209.0000          | (9.914)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,241.0000           | 3,374.0000        | 4.104             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 421.0000             | 376.0000          | (10.689)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 293.0000             | 353.0000          | 20.478            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 23.0000              | 27.0000           | 17.391            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,288.0000           | 3,422.0000        | 4.075             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,809.0000           | 3,669.0000        | (3.676)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 22.0000              | 20.0000           | (9.091)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,295.0000           | 1,171.0000        | (9.575)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 265.0000             | 238.0000          | (10.189)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1.0000               | 2.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 87.0000              | 103.0000          | 18.391            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,546.0000           | 1,666.0000        | 7.762             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 49.0000              | 41.0000           | (16.327)          | 0            | 0           | 12,462        |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 225.0000             | 202.0000          | (10.222)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,264.0000           | 2,388.0000        | 5.477             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 69.0000              | 59.0000           | (14.493)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,086.0000           | 1,196.0000        | 10.129            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,086.0000           | 1,196.0000        | 10.129            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 123.0000             | 106.0000          | (13.821)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,213.0000           | 4,351.0000        | 3.276             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,861.0000           | 2,992.0000        | 4.579             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 294.0000             | 263.0000          | (10.544)          | 0            | 0           | 13,397        |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 128.0000             | 110.0000          | (14.063)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,820.0000           | 3,956.0000        | 3.560             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 462.0000             | 540.0000          | 16.883            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,264.0000           | 2,388.0000        | 5.477             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6.0000               | 7.0000            | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 819.0000             | 920.0000          | 12.332            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 570.0000             | 507.0000          | (11.053)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,220.0000           | 2,343.0000        | 5.541             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,955.0000           | 3,087.0000        | 4.467             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 377.0000             | 337.0000          | (10.610)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 123.0000             | 106.0000          | (13.821)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 453.0000             | 405.0000          | (10.596)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,209.0000           | 4,068.0000        | (3.350)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 488.0000             | 436.0000          | (10.656)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,309.0000           | 2,433.0000        | 5.370             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8,244.0000           | 8,384.0000        | 1.698             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,214.0000           | 3,075.0000        | (4.325)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 470.0000             | 420.0000          | (10.638)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 580.0000             | 669.0000          | 15.345            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 612.0000             | 703.0000          | 14.869            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 143.0000             | 126.0000          | (11.888)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,039.0000           | 2,163.0000        | 6.081             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,250.0000           | 6,389.0000        | 2.224             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 645.0000             | 737.0000          | 14.264            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 5,652.0000           | 5,792.0000        | 2.477             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,085.0000           | 2,208.0000        | 5.899             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 10.0000              | 9.0000            | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 147.0000             | 131.0000          | (10.884)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,433.0000           | 3,567.0000        | 3.903             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,164.0000           | 4,302.0000        | 3.314             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,610.0000           | 3,470.0000        | (3.878)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 22.0000              | 19.0000           | (13.636)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 3.0000            | 50.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 7,146.0000           | 7,286.0000        | 1.959             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 139.0000             | 120.0000          | (13.669)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 41.0000              | 35.0000           | (14.634)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 36.0000              | 43.0000           | 19.444            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,131.0000           | 2,253.0000        | 5.725             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 406.0000             | 363.0000          | (10.591)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 234.0000             | 287.0000          | 22.650            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,894.0000           | 1,761.0000        | (7.022)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 842.0000             | 754.0000          | (10.451)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 51.0000              | 61.0000           | 19.608            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 143.0000             | 126.0000          | (11.888)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,659.0000           | 1,528.0000        | (7.896)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 5,354.0000           | 5,493.0000        | 2.596             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 19.0000              | 17.0000           | (10.526)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 695.0000             | 620.0000          | (10.791)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 437.0000             | 390.0000          | (10.755)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 748.0000             | 845.0000          | 12.968            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,622.0000           | 2,484.0000        | (5.263)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 339.0000             | 303.0000          | (10.619)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 14.0000              | 16.0000           | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 117.0000             | 101.0000          | (13.675)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 12.0000              | 11.0000           | (8.333)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 783.0000             | 882.0000          | 12.644            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,411.0000           | 4,549.0000        | 3.129             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,400.0000           | 2,525.0000        | 5.208             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,847.0000           | 6,987.0000        | 2.045             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,085.0000           | 2,208.0000        | 5.899             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,869.0000           | 4,005.0000        | 3.515             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 337.0000             | 402.0000          | 19.288            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 108.0000             | 93.0000           | (13.889)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 215.0000             | 266.0000          | 23.721            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 679.0000             | 773.0000          | 13.844            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 518.0000             | 603.0000          | 16.409            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 930.0000             | 1,035.0000        | 11.290            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 526.0000             | 470.0000          | (10.646)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 391.0000             | 350.0000          | (10.486)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 112.0000             | 97.0000           | (13.393)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,354.0000           | 2,479.0000        | 5.310             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8,094.0000           | 8,235.0000        | 1.742             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 27.0000              | 23.0000           | (14.815)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,100.0000           | 6,240.0000        | 2.295             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 874.0000             | 784.0000          | (10.297)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 24.0000              | 28.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,183.0000           | 2,046.0000        | (6.276)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 10.0000              | 9.0000            | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 5,802.0000           | 5,941.0000        | 2.396             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,902.0000           | 2,027.0000        | 6.572             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 7,795.0000           | 7,935.0000        | 1.796             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 103.0000             | 89.0000           | (13.592)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,445.0000           | 2,571.0000        | 5.153             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 112.0000             | 97.0000           | (13.393)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,354.0000           | 2,479.0000        | 5.310             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 160.0000             | 145.0000          | (9.375)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,812.0000           | 1,936.0000        | 6.843             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,721.0000           | 2,850.0000        | 4.741             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 87.0000              | 74.0000           | (14.943)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,491.0000           | 2,617.0000        | 5.058             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 99.0000              | 85.0000           | (14.141)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 90.0000              | 78.0000           | (13.333)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,131.0000           | 2,253.0000        | 5.725             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,039.0000           | 2,163.0000        | 6.081             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 147.0000             | 131.0000          | (10.884)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 139.0000             | 120.0000          | (13.669)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,582.0000           | 2,710.0000        | 4.957             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 83.0000              | 71.0000           | (14.458)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,675.0000           | 2,803.0000        | 4.785             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,121.0000           | 1,015.0000        | (9.456)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,628.0000           | 2,757.0000        | 4.909             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 79.0000              | 68.0000           | (13.924)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 73.0000              | 62.0000           | (15.068)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,814.0000           | 2,945.0000        | 4.655             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 66.0000              | 57.0000           | (13.636)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 170.0000             | 153.0000          | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 160.0000             | 145.0000          | (9.375)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,908.0000           | 3,039.0000        | 4.505             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,902.0000           | 2,027.0000        | 6.572             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 7,995.0000           | 8,135.0000        | 1.751             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,016.0000           | 4,153.0000        | 3.411             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 9.0000               | 8.0000            | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 6,001.0000           | 6,140.0000        | 2.316             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 24.0000              | 21.0000           | (12.500)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 113.0000             | 148.0000          | 30.973            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 29.0000              | 35.0000           | 20.690            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 3,017.0000           | 2,877.0000        | (4.640)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 8.0000               | 10.0000           | 25.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,037.0000           | 1,903.0000        | (6.578)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 4,009.0000           | 3,869.0000        | (3.492)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,536.0000           | 2,663.0000        | 5.008             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 165.0000             | 149.0000          | (9.697)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,491.0000           | 2,617.0000        | 5.058             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 99.0000              | 85.0000           | (14.141)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,857.0000           | 1,981.0000        | 6.677             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,582.0000           | 2,710.0000        | 4.957             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,678.0000           | 1,800.0000        | 7.271             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 186.0000             | 168.0000          | (9.677)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 181.0000             | 163.0000          | (9.945)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,722.0000           | 1,845.0000        | 7.143             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 165.0000             | 149.0000          | (9.697)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 1,857.0000           | 1,981.0000        | 6.677             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,309.0000           | 2,433.0000        | 5.370             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 90.0000              | 78.0000           | (13.333)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 76.0000              | 65.0000           | (14.474)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,768.0000           | 2,897.0000        | 4.660             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 79.0000              | 68.0000           | (13.924)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 2,721.0000           | 2,850.0000        | 4.741             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 117.0000             | 101.0000          | (13.675)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2009/12/14 | Currency Future | 94.0000              | 81.0000           | (13.830)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 11.6000              | 11.4594           | (1.212)           | 11.6000      | 11.6000     | 1,116         |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 371.0000             | 346.0000          | (6.739)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,122.0000           | 1,035.0000        | (7.754)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 291.0000             | 272.0000          | (6.529)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,615.0000           | 2,738.0000        | 4.704             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 8,261.0000           | 8,400.0000        | 1.683             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,794.0000           | 2,920.0000        | 4.510             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 442.0000             | 512.0000          | 15.837            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 291.0000             | 347.0000          | 19.244            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 26.0000              | 28.0000           | 7.692             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,041.0000           | 2,163.0000        | 5.977             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 4,477.0000           | 4,609.0000        | 2.948             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 13.0000              | 12.0000           | (7.692)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 118.0000             | 145.0000          | 22.881            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,571.0000           | 1,686.0000        | 7.320             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,912.0000           | 1,788.0000        | (6.485)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 181.0000             | 166.0000          | (8.287)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 77.0000              | 68.0000           | (11.688)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 11.0000              | 10.0000           | (9.091)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 194.0000             | 179.0000          | (7.732)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 892.0000             | 821.0000          | (7.960)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,091.0000           | 1,006.0000        | (7.791)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,876.0000           | 2,738.0000        | (4.798)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,212.0000           | 1,319.0000        | 8.828             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,533.0000           | 3,663.0000        | 3.680             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,761.0000           | 3,622.0000        | (3.696)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 310.0000             | 290.0000          | (6.452)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,568.0000           | 1,455.0000        | (7.207)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 10.0000              | 12.0000           | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 62.0000              | 79.0000           | 27.419            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,931.0000           | 3,057.0000        | 4.299             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 133.0000             | 123.0000          | (7.519)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 21.0000              | 20.0000           | (4.762)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 15.0000              | 17.0000           | 13.333            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,867.0000           | 1,745.0000        | (6.535)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 272.0000             | 326.0000          | 19.853            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 462.0000             | 428.0000          | (7.359)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 6,271.0000           | 6,410.0000        | 2.217             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,910.0000           | 2,030.0000        | 6.283             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,465.0000           | 3,326.0000        | (4.012)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,810.0000           | 3,671.0000        | (3.648)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 380.0000             | 354.0000          | (6.842)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,268.0000           | 3,130.0000        | (4.223)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 89.0000              | 79.0000           | (11.236)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 34.0000              | 37.0000           | 8.824             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 4,714.0000           | 4,847.0000        | 2.821             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,827.0000        | 2,689.0000        | (4.881)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,408.0000        | 1,300.0000        | (7.670)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 11.0000           | 12.0000           | 9.091        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,136.0000        | 1,241.0000        | 9.243        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,484.0000        | 2,347.0000        | (5.515)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 27.0000           | 29.0000           | 7.407        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 21.0000           | 20.0000           | (4.762)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,255.0000        | 4,116.0000        | (3.267)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 9.0000            | 8.0000            | (11.111)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,524.0000        | 4,656.0000        | 2.918        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 67.0000           | 85.0000           | 26.866       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 6,221.0000        | 6,361.0000        | 2.250        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 5.0000            | 6.0000            | 20.000       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 7,913.0000        | 8,053.0000        | 1.769        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,722.0000        | 3,853.0000        | 3.520        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 6,519.0000        | 6,659.0000        | 2.148        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 13.0000           | 15.0000           | 15.385       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,769.0000        | 3,900.0000        | 3.476        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 199.0000          | 183.0000          | (8.040)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 18.0000           | 21.0000           | 16.667       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 67.0000           | 59.0000           | (11.940)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 8,509.0000        | 8,649.0000        | 1.645        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 209.0000          | 193.0000          | (7.656)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 139.0000          | 128.0000          | (7.914)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,242.0000        | 4,372.0000        | 3.065        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,289.0000        | 2,152.0000        | (5.985)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,667.0000        | 4,800.0000        | 2.850        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,659.0000        | 2,783.0000        | 4.663        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 119.0000          | 110.0000          | (7.563)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 83.0000           | 73.0000           | (12.048)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 92.0000           | 82.0000           | (10.870)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 39.0000           | 43.0000           | 10.256       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 215.0000          | 198.0000          | (7.907)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 5,925.0000        | 6,063.0000        | 2.329        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 122.0000          | 112.0000          | (8.197)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 130.0000          | 120.0000          | (7.692)      | 0           | 0             | 0 |



| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,299.0000        | 3,428.0000        | 3.910        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 158.0000          | 191.0000          | 20.886       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,346.0000        | 3,475.0000        | 3.855        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 486.0000          | 450.0000          | (7.407)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 25.0000           | 22.0000           | (12.000)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,580.0000        | 3,711.0000        | 3.659        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,840.0000        | 2,965.0000        | 4.401        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,530.0000        | 1,644.0000        | 7.451        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 19.0000           | 18.0000           | (5.263)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 74.0000           | 66.0000           | (10.811)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 10.0000           | 11.0000           | 10.000       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,781.0000        | 1,900.0000        | 6.682        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 244.0000          | 224.0000          | (8.197)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,289.0000        | 4,419.0000        | 3.031        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,563.0000        | 3,425.0000        | (3.873)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,619.0000        | 4,752.0000        | 2.879        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 149.0000          | 138.0000          | (7.383)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 428.0000          | 398.0000          | (7.009)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,739.0000        | 1,857.0000        | 6.786        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 331.0000          | 309.0000          | (6.647)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,487.0000        | 1,376.0000        | (7.465)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 69.0000           | 61.0000           | (11.594)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,394.0000        | 2,515.0000        | 5.054        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 194.0000          | 233.0000          | 20.103       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,631.0000        | 2,493.0000        | (5.245)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 467.0000          | 538.0000          | 15.203       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 317.0000          | 296.0000          | (6.625)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 37.0000           | 40.0000           | 8.108        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,749.0000        | 2,874.0000        | 4.547        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,860.0000        | 3,720.0000        | (3.627)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,328.0000        | 1,439.0000        | 8.358        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 373.0000          | 437.0000          | 17.158       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 867.0000          | 797.0000          | (8.074)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,582.0000        | 2,444.0000        | (5.345)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,387.0000        | 2,249.0000        | (5.781)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 124.0000          | 115.0000          | (7.258)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,174.0000        | 2,295.0000        | 5.566        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,060.0000        | 978.0000          | (7.736)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,528.0000        | 1,415.0000        | (7.395)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 32.0000           | 35.0000           | 9.375        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 16.0000           | 19.0000           | 18.750       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,674.0000        | 3,805.0000        | 3.566        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 11.0000           | 10.0000           | (9.091)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 274.0000          | 255.0000          | (6.934)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 310.0000          | 368.0000          | 18.710       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 418.0000          | 486.0000          | 16.268       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,025.0000        | 1,126.0000        | 9.854        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,652.0000        | 1,535.0000        | (7.082)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,366.0000        | 3,228.0000        | (4.100)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,711.0000        | 3,572.0000        | (3.746)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,737.0000        | 1,617.0000        | (6.908)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 8,211.0000        | 8,351.0000        | 1.705        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,294.0000        | 1,193.0000        | (7.805)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 363.0000          | 338.0000          | (6.887)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,572.0000        | 4,704.0000        | 2.887        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 102.0000          | 126.0000          | 23.529       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 137.0000          | 167.0000          | 21.898       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 11.0000           | 13.0000           | 18.182       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 30.0000           | 32.0000           | 6.667        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 250.0000          | 230.0000          | (8.000)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 44.0000           | 51.0000           | 15.909       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 73.0000           | 92.0000           | 26.027       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 72.0000           | 63.0000           | (12.500)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 945.0000          | 870.0000          | (7.937)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 842.0000          | 774.0000          | (8.076)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,729.0000        | 2,591.0000        | (5.057)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,680.0000        | 2,542.0000        | (5.149)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,350.0000        | 2,471.0000        | 5.149        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,144.0000        | 2,010.0000        | (6.250)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,823.0000        | 1,702.0000        | (6.637)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,627.0000        | 3,758.0000        | 3.612        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 395.0000          | 461.0000          | 16.709       | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 492.0000             | 565.0000          | 14.837            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 29.0000              | 31.0000           | 6.897             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 12.0000              | 14.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 153.0000             | 141.0000          | (7.843)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 28.0000              | 30.0000           | 7.143             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 127.0000             | 117.0000          | (7.874)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,867.0000           | 1,987.0000        | 6.427             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 304.0000             | 284.0000          | (6.579)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,526.0000           | 2,648.0000        | 4.830             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 87.0000              | 108.0000          | 24.138            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,253.0000           | 3,381.0000        | 3.935             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 4,107.0000           | 3,968.0000        | (3.384)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,761.0000           | 3,622.0000        | (3.696)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,704.0000           | 2,829.0000        | 4.623             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 238.0000             | 219.0000          | (7.983)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 351.0000             | 413.0000          | 17.664            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 95.0000              | 84.0000           | (11.579)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 7.0000               | 8.0000            | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 11.0000              | 12.0000           | 9.091             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 918.0000             | 845.0000          | (7.952)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,439.0000           | 3,569.0000        | 3.780             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,001.0000           | 923.0000          | (7.792)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,489.0000           | 1,603.0000        | 7.656             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,121.0000           | 2,983.0000        | (4.422)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,778.0000           | 2,640.0000        | (4.968)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,824.0000           | 1,943.0000        | 6.524             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 6,470.0000           | 6,609.0000        | 2.148             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 226.0000             | 208.0000          | (7.965)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,697.0000           | 1,814.0000        | 6.895             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 21.0000              | 24.0000           | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,613.0000           | 1,728.0000        | 7.130             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 204.0000             | 188.0000          | (7.843)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 849.0000             | 944.0000          | 11.190            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 9.0000               | 9.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 4,383.0000           | 4,514.0000        | 2.989             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 20.0000              | 19.0000           | (5.000)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 347.0000             | 323.0000          | (6.916)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 4,195.0000           | 4,325.0000        | 3.099             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 168.0000             | 155.0000          | (7.738)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 339.0000             | 316.0000          | (6.785)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 128.0000             | 156.0000          | 21.875            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 599.0000             | 554.0000          | (7.513)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 749.0000             | 841.0000          | 12.283            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 8,459.0000           | 8,599.0000        | 1.655             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 190.0000             | 175.0000          | (7.895)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,655.0000           | 1,771.0000        | 7.009             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 389.0000             | 362.0000          | (6.941)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,068.0000           | 3,195.0000        | 4.140             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 232.0000             | 213.0000          | (8.190)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 110.0000             | 135.0000          | 22.727            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 649.0000             | 600.0000          | (7.550)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 20.0000              | 18.0000           | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,954.0000           | 2,074.0000        | 6.141             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 330.0000             | 390.0000          | 18.182            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 136.0000             | 126.0000          | (7.353)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 254.0000             | 306.0000          | 20.472            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 107.0000             | 97.0000           | (9.346)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 143.0000             | 131.0000          | (8.392)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 33.0000              | 36.0000           | 9.091             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,780.0000           | 1,659.0000        | (6.798)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 8,360.0000           | 8,500.0000        | 1.675             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 80.0000              | 71.0000           | (11.250)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,154.0000           | 1,065.0000        | (7.712)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 4,007.0000           | 4,138.0000        | 3.269             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,694.0000           | 1,576.0000        | (6.966)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 36.0000              | 39.0000           | 8.333             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 64.0000              | 57.0000           | (10.938)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 80.0000              | 100.0000          | 25.000            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 10.0000              | 9.0000            | (10.000)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,570.0000           | 2,693.0000        | 4.786             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 3,909.0000           | 3,770.0000        | (3.556)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 94.0000              | 117.0000          | 24.468            | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,436.0000        | 2,298.0000        | (5.665)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,030.0000        | 950.0000          | (7.767)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 6,370.0000        | 6,510.0000        | 2.198        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 973.0000          | 896.0000          | (7.914)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 16.0000           | 18.0000           | 12.500       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 649.0000          | 600.0000          | (7.550)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 355.0000          | 330.0000          | (7.042)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 31.0000           | 34.0000           | 9.677        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,416.0000        | 3,277.0000        | (4.069)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 544.0000          | 620.0000          | 13.971       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,438.0000        | 2,559.0000        | 4.963        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,486.0000        | 3,616.0000        | 3.729        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 13.0000           | 14.0000           | 7.692        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,514.0000        | 3,375.0000        | (3.956)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 9.0000            | 10.0000           | 11.111       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,613.0000        | 3,474.0000        | (3.847)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,610.0000        | 1,495.0000        | (7.143)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 727.0000          | 669.0000          | (7.978)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 25.0000           | 27.0000           | 8.000        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 114.0000          | 105.0000          | (7.895)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,393.0000        | 3,522.0000        | 3.802        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,533.0000        | 2,395.0000        | (5.448)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 553.0000          | 512.0000          | (7.414)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 627.0000          | 710.0000          | 13.238       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,662.0000        | 3,523.0000        | (3.796)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,925.0000        | 2,787.0000        | (4.718)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 86.0000           | 76.0000           | (11.628)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 14.0000           | 16.0000           | 14.286       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 953.0000          | 1,052.0000        | 10.388       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,430.0000        | 4,561.0000        | 2.957        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 57.0000           | 72.0000           | 26.316       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,336.0000        | 4,467.0000        | 3.021        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 324.0000          | 302.0000          | (6.790)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,957.0000        | 1,832.0000        | (6.387)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,482.0000        | 2,604.0000        | 4.915        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 525.0000          | 486.0000          | (7.429)      | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product    | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |   |
|------------|------------------|------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|---|
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 220.0000          | 203.0000          | (7.727)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 146.0000          | 134.0000          | (8.219)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 583.0000          | 539.0000          | (7.547)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 794.0000          | 730.0000          | (8.060)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 988.0000          | 1,089.0000        | 10.223       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,864.0000        | 3,996.0000        | 3.416        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 749.0000          | 841.0000          | 12.283       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 615.0000          | 569.0000          | (7.480)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 883.0000          | 980.0000          | 10.985       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 538.0000          | 499.0000          | (7.249)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 815.0000          | 909.0000          | 11.534       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,061.0000        | 1,164.0000        | 9.708        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 511.0000          | 474.0000          | (7.241)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 568.0000          | 525.0000          | (7.570)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 686.0000          | 774.0000          | 12.828       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 686.0000          | 634.0000          | (7.580)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 1,098.0000        | 1,202.0000        | 9.472        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 498.0000          | 462.0000          | (7.229)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 918.0000          | 1,016.0000        | 10.675       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 782.0000          | 875.0000          | 11.893       | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 12.0000           | 11.0000           | (8.333)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 632.0000          | 584.0000          | (7.595)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 6,122.0000        | 6,261.0000        | 2.270        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 22.0000           | 21.0000           | (4.545)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 8,112.0000        | 8,251.0000        | 1.714        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 5,778.0000        | 5,915.0000        | 2.371        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 7,763.0000        | 7,903.0000        | 1.803        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 13.0000           | 13.0000           | -            | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 28.0000           | 25.0000           | (10.714)     | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 23.0000           | 21.0000           | (8.696)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 4,102.0000        | 4,231.0000        | 3.145        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 2,263.0000        | 2,383.0000        | 5.303        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 263.0000          | 242.0000          | (7.985)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 24.0000           | 26.0000           | 8.333        | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 3,024.0000        | 2,885.0000        | (4.597)      | 0           | 0             | 0 |
| 22/07/2009 | € / R            | 2010/03/15 | Currency Future      | 8.0000            | 9.0000            | 12.500       | 0           | 0             | 0 |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 2,047.0000           | 1,920.0000        | (6.204)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 102.0000             | 91.0000           | (10.784)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 47.0000              | 61.0000           | 29.787            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 220.0000             | 268.0000          | 21.818            | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 8,013.0000           | 8,152.0000        | 1.735             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 13.0000              | 11.0000           | (15.385)          | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 6,023.0000           | 6,162.0000        | 2.308             | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 1,220.0000           | 1,128.0000        | (7.541)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 4,008.0000           | 3,869.0000        | (3.468)           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 8,003.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 6,013.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 23.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 23.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 46.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 3,032.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 4,017.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 8.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 1,226.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 217.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 688.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 4,091.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 101.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 2,252.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 262.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 679.0000          | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 12.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | € / R 2010/03/15 | Currency Future | 0.0000               | 2,056.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 6.4032               | 6.3343            | (1.076)           | 6.3900       | 6.3900      | 198,909       |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 821.0000             | 885.0000          | 7.795             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 1,158.0000           | 1,225.0000        | 5.786             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 26.0000              | 32.0000           | 23.077            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 298.0000             | 250.0000          | (16.107)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 821.0000             | 885.0000          | 7.795             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 961.0000             | 893.0000          | (7.076)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 727.0000             | 790.0000          | 8.666             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 1,012.0000           | 1,078.0000        | 6.522             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 964.0000             | 1,030.0000        | 6.846             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 540.0000             | 479.0000          | (11.296)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 8,047.0000           | 8,116.0000        | 0.857             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 8,147.0000           | 8,216.0000        | 0.847             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 1,950.0000           | 2,018.0000        | 3.487             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 95.0000              | 115.0000          | 21.053            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 916.0000             | 981.0000          | 7.096             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 590.0000             | 650.0000          | 10.169            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 2,099.0000           | 2,168.0000        | 3.287             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 1,012.0000           | 1,078.0000        | 6.522             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 1,061.0000           | 1,127.0000        | 6.221             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 62.0000              | 50.0000           | (19.355)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 37.0000              | 45.0000           | 21.622            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 6,047.0000           | 6,116.0000        | 1.141             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 4,147.0000           | 4,216.0000        | 1.664             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 19.0000              | 15.0000           | (21.053)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 55.0000              | 44.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 27.0000              | 22.0000           | (18.519)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 27.0000              | 22.0000           | (18.519)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 14.0000              | 11.0000           | (21.429)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 459.0000             | 516.0000          | 12.418            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 454.0000             | 397.0000          | (12.555)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 4,047.0000           | 4,116.0000        | 1.705             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 2,149.0000           | 2,218.0000        | 3.211             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 3,053.0000           | 2,984.0000        | (2.260)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 24.0000              | 19.0000           | (20.833)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 502.0000             | 560.0000          | 11.554            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 680.0000             | 743.0000          | 9.265             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 4,097.0000           | 4,166.0000        | 1.684             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 24.0000              | 19.0000           | (20.833)          | 0            | 0           | 0             |



| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 11.0000              | 9.0000            | (18.182)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 459.0000             | 516.0000          | 12.418            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 70.0000              | 85.0000           | 21.429            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 151.0000             | 123.0000          | (18.543)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 377.0000             | 430.0000          | 14.058            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 95.0000              | 115.0000          | 21.053            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 43.0000              | 35.0000           | (18.605)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 916.0000             | 981.0000          | 7.096             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 17.0000              | 14.0000           | (17.647)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 80.0000              | 65.0000           | (18.750)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 373.0000             | 320.0000          | (14.209)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 5.0000               | 6.0000            | 20.000            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 197.0000             | 239.0000          | 21.320            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 80.0000              | 65.0000           | (18.750)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 34.0000              | 27.0000           | (20.588)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 15.0000              | 13.0000           | (13.333)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 51.0000              | 62.0000           | 21.569            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 11.0000              | 13.0000           | 18.182            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 3,947.0000           | 4,016.0000        | 1.748             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 300.0000             | 349.0000          | 16.333            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 70.0000              | 57.0000           | (18.571)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 48.0000              | 39.0000           | (18.750)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 30.0000              | 24.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 15.0000              | 13.0000           | (13.333)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 377.0000             | 430.0000          | 14.058            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 4,053.0000           | 3,984.0000        | (1.702)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 197.0000             | 239.0000          | 21.320            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 635.0000             | 696.0000          | 9.606             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 727.0000             | 790.0000          | 8.666             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 8,097.0000           | 8,166.0000        | 0.852             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 868.0000             | 933.0000          | 7.488             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 82.0000              | 99.0000           | 20.732            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 151.0000             | 123.0000          | (18.543)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,953.0000           | 2,884.0000        | (2.337)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 38.0000              | 31.0000           | (18.421)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 30.0000              | 24.0000           | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,109.0000           | 1,176.0000        | 6.041             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 62.0000              | 50.0000           | (19.355)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 629.0000             | 566.0000          | (10.016)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,050.0000           | 2,118.0000        | 3.317             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 264.0000             | 311.0000          | 17.803            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 298.0000             | 250.0000          | (16.107)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 48.0000              | 39.0000           | (18.750)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 773.0000             | 837.0000          | 8.279             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 13.0000              | 10.0000           | (23.077)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 497.0000             | 437.0000          | (12.072)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 60.0000              | 73.0000           | 21.667            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 6,047.0000           | 6,116.0000        | 1.141             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5,947.0000           | 6,016.0000        | 1.160             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 117.0000             | 95.0000           | (18.803)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 91.0000              | 73.0000           | (19.780)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,954.0000           | 1,885.0000        | (3.531)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 545.0000             | 605.0000          | 11.009            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 43.0000              | 35.0000           | (18.605)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 912.0000             | 845.0000          | (7.346)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 373.0000             | 320.0000          | (14.209)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 21.0000              | 17.0000           | (19.048)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 8,047.0000           | 8,116.0000        | 0.857             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 7,947.0000           | 8,016.0000        | 0.868             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 337.0000             | 389.0000          | 15.430            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 545.0000             | 605.0000          | 11.009            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 34.0000              | 27.0000           | (20.588)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 9.0000               | 11.0000           | 22.222            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 70.0000              | 85.0000           | 21.429            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 773.0000             | 837.0000          | 8.279             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 43.0000              | 53.0000           | 23.256            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 335.0000             | 284.0000          | (15.224)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 417.0000             | 473.0000          | 13.429            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,953.0000           | 3,884.0000        | (1.746)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 584.0000             | 522.0000          | (10.616)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 680.0000             | 743.0000          | 9.265             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,904.0000           | 1,835.0000        | (3.624)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 19.0000              | 15.0000           | (21.053)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,047.0000           | 4,116.0000        | 1.705             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,053.0000           | 1,985.0000        | (3.312)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 263.0000             | 217.0000          | (17.490)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 43.0000              | 53.0000           | 23.256            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 590.0000             | 650.0000          | 10.169            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 91.0000              | 73.0000           | (19.780)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 864.0000             | 797.0000          | (7.755)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 103.0000             | 84.0000           | (18.447)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 497.0000             | 437.0000          | (12.072)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 229.0000             | 274.0000          | 19.651            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 337.0000             | 389.0000          | 15.430            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,059.0000           | 990.0000          | (6.516)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 110.0000             | 133.0000          | 20.909            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 31.0000              | 38.0000           | 22.581            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 146.0000             | 175.0000          | 19.863            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 103.0000             | 84.0000           | (18.447)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 117.0000             | 95.0000           | (18.803)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 230.0000             | 187.0000          | (18.696)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 300.0000             | 349.0000          | 16.333            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 127.0000             | 153.0000          | 20.472            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 264.0000             | 311.0000          | 17.803            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 413.0000             | 357.0000          | (13.559)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,903.0000           | 3,834.0000        | (1.768)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 6,147.0000           | 6,216.0000        | 1.122             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 7.0000               | 9.0000            | 28.571            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 7,997.0000           | 8,066.0000        | 0.863             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,405.0000           | 1,336.0000        | (4.911)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,853.0000           | 2,784.0000        | (2.419)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,003.0000           | 1,935.0000        | (3.395)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,602.0000           | 1,670.0000        | 4.245             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 133.0000             | 108.0000          | (18.797)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,353.0000           | 4,284.0000        | (1.585)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,003.0000           | 2,934.0000        | (2.298)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 167.0000             | 206.0000          | 23.353            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,098.0000           | 3,166.0000        | 2.195             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,854.0000           | 1,785.0000        | (3.722)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,355.0000           | 1,287.0000        | (5.018)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 199.0000             | 160.0000          | (19.598)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,853.0000           | 3,784.0000        | (1.791)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 6,097.0000           | 6,166.0000        | 1.132             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5,853.0000           | 5,784.0000        | (1.179)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 230.0000             | 187.0000          | (18.696)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,597.0000           | 4,666.0000        | 1.501             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 127.0000             | 153.0000          | 20.472            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,652.0000           | 1,720.0000        | 4.116             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 167.0000             | 206.0000          | 23.353            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,903.0000           | 2,834.0000        | (2.377)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 171.0000             | 140.0000          | (18.129)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,403.0000           | 4,334.0000        | (1.567)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,003.0000           | 3,934.0000        | (1.724)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,009.0000           | 942.0000          | (6.640)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,647.0000           | 4,716.0000        | 1.485             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,803.0000           | 3,734.0000        | (1.814)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,147.0000           | 3,216.0000        | 2.193             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,847.0000           | 4,916.0000        | 1.424             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5,997.0000           | 6,066.0000        | 1.151             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,803.0000           | 2,734.0000        | (2.462)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 6,347.0000           | 6,416.0000        | 1.087             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,997.0000           | 4,066.0000        | 1.726             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,197.0000           | 4,266.0000        | 1.644             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,000.0000           | 2,068.0000        | 3.400             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,900.0000           | 1,969.0000        | 3.632             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 6,197.0000           | 6,266.0000        | 1.113             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 6.0000               | 7.0000            | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,108.0000           | 1,039.0000        | (6.227)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 8,197.0000           | 8,266.0000        | 0.842             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 171.0000             | 140.0000          | (18.129)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5,903.0000           | 5,834.0000        | (1.169)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,897.0000           | 3,966.0000        | 1.771             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4,153.0000           | 4,084.0000        | (1.661)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5,897.0000           | 5,966.0000        | 1.170             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 5,653.0000           | 5,584.0000        | (1.221)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 7,897.0000           | 7,966.0000        | 0.874             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,653.0000           | 2,584.0000        | (2.601)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 2,103.0000           | 2,034.0000        | (3.281)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,850.0000           | 1,919.0000        | 3.730             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 1,157.0000           | 1,089.0000        | (5.877)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/09/14 | Currency Future | 3,347.0000           | 3,416.0000        | 2.062             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 3,103.0000           | 3,034.0000        | (2.224)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 2,199.0000           | 2,268.0000        | 3.138             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 1,804.0000           | 1,735.0000        | (3.825)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 4,103.0000           | 4,034.0000        | (1.682)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 13.0000              | 16.0000           | 23.077            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/09/14  | Currency Future | 816.0000             | 750.0000          | (8.088)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 6.4681               | 6.4000            | (1.053)           | 0.0000       | 0.0000      | 455           |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 555.0000             | 605.0000          | 9.009             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 612.0000             | 559.0000          | (8.660)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 171.0000             | 195.0000          | 14.035            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1,038.0000           | 973.0000          | (6.262)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 539.0000             | 489.0000          | (9.276)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 1,019.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2,819.0000           | 2,751.0000        | (2.412)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 173.0000             | 155.0000          | (10.405)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 94.0000              | 109.0000          | 15.957            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 439.0000             | 395.0000          | (10.023)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 121.0000             | 139.0000          | 14.876            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 555.0000             | 605.0000          | 9.009             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 715.0000             | 769.0000          | 7.552             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 471.0000             | 425.0000          | (9.766)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 20.0000              | 23.0000           | 15.000            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 3.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3,818.0000           | 3,750.0000        | (1.781)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 133.0000             | 119.0000          | (10.526)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 153.0000             | 175.0000          | 14.379            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 31.0000              | 27.0000           | (12.903)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 2,003.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 173.0000             | 155.0000          | (10.405)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 8,132.0000           | 8,200.0000        | 0.836             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 117.0000             | 105.0000          | (10.256)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 594.0000             | 645.0000          | 8.586             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 8,082.0000           | 8,150.0000        | 0.841             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 4,000.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 408.0000             | 366.0000          | (10.294)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 104.0000             | 92.0000           | (11.538)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 7,982.0000           | 8,050.0000        | 0.852             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 162.0000             | 145.0000          | (10.494)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3,886.0000           | 3,953.0000        | 1.724             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 517.0000             | 565.0000          | 9.284             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 6,033.0000           | 6,101.0000        | 1.127             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 379.0000             | 339.0000          | (10.554)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 133.0000             | 119.0000          | (10.526)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 946.0000             | 883.0000          | (6.660)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 19.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2,121.0000           | 2,053.0000        | (3.206)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1,823.0000           | 1,755.0000        | (3.730)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 171.0000             | 195.0000          | 14.035            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 480.0000             | 527.0000          | 9.792             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 190.0000             | 216.0000          | 13.684            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 634.0000             | 685.0000          | 8.044             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 5,983.0000           | 6,051.0000        | 1.137             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 3,000.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4.0000               | 3.0000            | (25.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 185.0000             | 165.0000          | (10.811)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 198.0000             | 177.0000          | (10.606)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 211.0000             | 239.0000          | 13.270            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 152.0000             | 135.0000          | (11.184)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3,918.0000           | 3,850.0000        | (1.736)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 29.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 233.0000             | 263.0000          | 12.876            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 2,158.0000           | 2,223.0000        | 3.012             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 162.0000             | 145.0000          | (10.494)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 715.0000             | 769.0000          | 7.552             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3.0000               | 4.0000            | 33.333            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 6,183.0000           | 6,251.0000        | 1.100             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 929.0000             | 987.0000          | 6.243             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 594.0000             | 645.0000          | 8.586             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 117.0000             | 105.0000          | (10.256)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 3.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 39.0000              | 46.0000           | 17.949            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 757.0000             | 811.0000          | 7.133             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 83.0000              | 96.0000           | 15.663            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3,868.0000           | 3,800.0000        | (1.758)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 227.0000             | 203.0000          | (10.573)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 517.0000             | 565.0000          | 9.284             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 799.0000             | 855.0000          | 7.009             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3,985.0000           | 4,053.0000        | 1.706             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 8,000.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 8,182.0000           | 8,250.0000        | 0.831             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 110.0000             | 98.0000           | (10.909)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 409.0000             | 453.0000          | 10.758            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 379.0000             | 339.0000          | (10.554)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 634.0000             | 685.0000          | 8.044             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 2,021.0000           | 1,954.0000        | (3.315)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 2,029.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 351.0000             | 313.0000          | (10.826)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 142.0000             | 127.0000          | (10.563)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 136.0000             | 156.0000          | 14.706            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 1,873.0000           | 1,805.0000        | (3.631)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 185.0000             | 165.0000          | (10.811)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 799.0000             | 855.0000          | 7.009             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2,013.0000           | 2,077.0000        | 3.179             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 11.0000              | 11.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 674.0000             | 727.0000          | 7.864             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 575.0000             | 524.0000          | (8.870)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1,135.0000           | 1,068.0000        | (5.903)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 211.0000             | 239.0000          | 13.270            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 152.0000             | 135.0000          | (11.184)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3,018.0000           | 2,950.0000        | (2.253)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4,085.0000           | 4,153.0000        | 1.665             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 4,003.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1,379.0000           | 1,311.0000        | (4.931)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3,118.0000           | 3,050.0000        | (2.181)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 98.0000              | 87.0000           | (11.224)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 651.0000             | 596.0000          | (8.449)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 902.0000             | 839.0000          | (6.984)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 16.0000              | 18.0000           | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 886.0000             | 942.0000          | 6.321             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 6,001.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 212.0000             | 190.0000          | (10.377)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 5,883.0000           | 5,951.0000        | 1.156             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2,110.0000           | 2,174.0000        | 3.033             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 858.0000             | 796.0000          | (7.226)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4,368.0000           | 4,300.0000        | (1.557)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 324.0000             | 288.0000          | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 7,882.0000           | 7,950.0000        | 0.863             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 125.0000             | 111.0000          | (11.200)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 28.0000              | 33.0000           | 17.857            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 4,185.0000           | 4,253.0000        | 1.625             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 842.0000             | 898.0000          | 6.651             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 212.0000             | 190.0000          | (10.377)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 42.0000              | 38.0000           | (9.524)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 342.0000             | 383.0000          | 11.988            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 28.0000              | 24.0000           | (14.286)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 25.0000              | 22.0000           | (12.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 439.0000             | 395.0000          | (10.023)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 5,868.0000           | 5,800.0000        | (1.159)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 2,206.0000           | 2,272.0000        | 2.992             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 107.0000             | 124.0000          | 15.888            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 342.0000             | 383.0000          | 11.988            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 409.0000             | 453.0000          | 10.758            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 2,869.0000           | 2,801.0000        | (2.370)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 260.0000             | 233.0000          | (10.385)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 1,922.0000           | 1,854.0000        | (3.538)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 505.0000             | 456.0000          | (9.703)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 444.0000             | 490.0000          | 10.360            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 1,674.0000           | 1,738.0000        | 3.823             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 299.0000             | 268.0000          | (10.368)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 227.0000             | 203.0000          | (10.573)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 4,018.0000           | 3,950.0000        | (1.692)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 375.0000             | 418.0000          | 11.467            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 4,135.0000           | 4,203.0000        | 1.644             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3,968.0000           | 3,900.0000        | (1.714)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 444.0000             | 490.0000          | 10.360            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 3,140.0000           | 3,207.0000        | 2.134             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 351.0000             | 313.0000          | (10.826)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD             | 2009/12/14 | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 26.0000              | 23.0000           | (11.538)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4,035.0000           | 4,103.0000        | 1.685             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 256.0000             | 288.0000          | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 279.0000             | 250.0000          | (10.394)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 243.0000             | 218.0000          | (10.288)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 33.0000              | 39.0000           | 18.182            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 8,032.0000           | 8,100.0000        | 0.847             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 311.0000             | 350.0000          | 12.540            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4.0000               | 5.0000            | 25.000            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 281.0000             | 318.0000          | 13.167            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2,061.0000           | 2,126.0000        | 3.154             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 233.0000             | 263.0000          | 12.876            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 34.0000              | 30.0000           | (11.765)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 256.0000             | 288.0000          | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1,916.0000           | 1,980.0000        | 3.340             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 24.0000              | 28.0000           | 16.667            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 992.0000             | 928.0000          | (6.452)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 6,133.0000           | 6,201.0000        | 1.109             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 260.0000             | 233.0000          | (10.385)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4.0000               | 4.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1,972.0000           | 1,904.0000        | (3.448)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 324.0000             | 288.0000          | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 29.0000              | 26.0000           | (10.345)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2,968.0000           | 2,900.0000        | (2.291)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4,634.0000           | 4,702.0000        | 1.467             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 9.0000               | 8.0000            | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2,619.0000           | 2,551.0000        | (2.596)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3,091.0000           | 3,158.0000        | 2.168             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4,118.0000           | 4,050.0000        | (1.651)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4,584.0000           | 4,652.0000        | 1.483             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 44.0000              | 39.0000           | (11.364)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 6,083.0000           | 6,151.0000        | 1.118             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 10.0000              | 10.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1,626.0000           | 1,689.0000        | 3.875             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 6.0000               | 6.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 3,388.0000           | 3,456.0000        | 2.007             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 5,618.0000           | 5,550.0000        | (1.210)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1,428.0000           | 1,360.0000        | (4.762)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4,884.0000           | 4,952.0000        | 1.392             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 299.0000             | 268.0000          | (10.368)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 5,918.0000           | 5,850.0000        | (1.149)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 281.0000             | 318.0000          | 13.167            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 4,418.0000           | 4,350.0000        | (1.539)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 2,919.0000           | 2,850.0000        | (2.364)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 6,383.0000           | 6,451.0000        | 1.065             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2009/12/14  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 6.5305               | 6.4636            | (1.024)           | 0.0000       | 0.0000      | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 68.0000              | 61.0000           | (10.294)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 264.0000             | 243.0000          | (7.955)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 288.0000             | 316.0000          | 9.722             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 50.0000              | 59.0000           | 18.000            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 633.0000             | 680.0000          | 7.425             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 468.0000             | 430.0000          | (8.120)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,043.0000           | 2,104.0000        | 2.986             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 277.0000             | 255.0000          | (7.942)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 162.0000             | 182.0000          | 12.346            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3,981.0000           | 3,914.0000        | (1.683)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 9.0000               | 7.0000            | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 240.0000             | 221.0000          | (7.917)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 671.0000             | 718.0000          | 7.004             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 643.0000             | 596.0000          | (7.309)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,982.0000           | 2,915.0000        | (2.247)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 981.0000             | 923.0000          | (5.912)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 251.0000             | 232.0000          | (7.570)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 11.0000              | 11.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 74.0000              | 68.0000           | (8.108)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 50.0000              | 59.0000           | 18.000            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 291.0000             | 268.0000          | (7.904)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 241.0000             | 267.0000          | 10.788            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1,891.0000           | 1,825.0000        | (3.490)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 981.0000             | 923.0000          | (5.912)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 561.0000             | 605.0000          | 7.843             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 597.0000             | 642.0000          | 7.538             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 9.0000               | 10.0000           | 11.111            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,138.0000           | 2,197.0000        | 2.760             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 495.0000             | 454.0000          | (8.283)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 522.0000             | 480.0000          | (8.046)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 8,071.0000           | 8,138.0000        | 0.830             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 264.0000             | 291.0000          | 10.227            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 218.0000             | 201.0000          | (7.798)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 939.0000             | 882.0000          | (6.070)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 580.0000             | 536.0000          | (7.586)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 4,078.0000           | 4,143.0000        | 1.594             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 709.0000             | 757.0000          | 6.770             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 6,072.0000           | 6,139.0000        | 1.103             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 199.0000             | 222.0000          | 11.558            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 5,873.0000           | 5,939.0000        | 1.124             | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 10.0000              | 10.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 550.0000             | 507.0000          | (7.818)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 7,871.0000           | 7,938.0000        | 0.851             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 426.0000             | 465.0000          | 9.155             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 8,021.0000           | 8,088.0000        | 0.835             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 220.0000             | 244.0000          | 10.909            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3,881.0000           | 3,814.0000        | (1.726)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1,940.0000           | 1,874.0000        | (3.402)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 787.0000             | 837.0000          | 6.353             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,882.0000           | 2,816.0000        | (2.290)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 356.0000             | 328.0000          | (7.865)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 6,023.0000           | 6,089.0000        | 1.096             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 8.0000               | 9.0000            | 12.500            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 526.0000             | 569.0000          | 8.175             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3,931.0000           | 3,864.0000        | (1.704)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1,023.0000           | 964.0000          | (5.767)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,039.0000           | 1,973.0000        | (3.237)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 306.0000             | 282.0000          | (7.843)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,932.0000           | 2,865.0000        | (2.285)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 43.0000              | 51.0000           | 18.605            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3,032.0000           | 2,965.0000        | (2.210)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 65.0000              | 57.0000           | (12.308)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 322.0000             | 297.0000          | (7.764)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1,990.0000           | 1,923.0000        | (3.367)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 34.0000              | 34.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 492.0000             | 533.0000          | 8.333             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 420.0000             | 383.0000          | (8.810)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 72.0000              | 64.0000           | (11.111)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 4,031.0000           | 3,964.0000        | (1.662)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1,164.0000           | 1,098.0000        | (5.670)           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 9.0000               | 7.0000            | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1,070.0000           | 1,007.0000        | (5.888)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 79.0000              | 74.0000           | (6.329)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 492.0000             | 533.0000          | 8.333             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 4,028.0000           | 4,094.0000        | 1.639             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 39.0000              | 43.0000           | 10.256            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 10.0000              | 8.0000            | (20.000)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 458.0000             | 499.0000          | 8.952             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 313.0000             | 342.0000          | 9.265             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,091.0000           | 2,150.0000        | 2.822             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1.0000               | 2.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1,948.0000           | 2,010.0000        | 3.183             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 9.0000               | 7.0000            | (22.222)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 339.0000             | 312.0000          | (7.965)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,184.0000           | 2,244.0000        | 2.747             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 443.0000             | 406.0000          | (8.352)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 7.0000               | 8.0000            | 14.286            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 58.0000              | 69.0000           | 18.966            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 322.0000             | 297.0000          | (7.764)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 4,128.0000           | 4,193.0000        | 1.575             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,231.0000           | 2,291.0000        | 2.689             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 339.0000             | 370.0000          | 9.145             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,138.0000           | 2,071.0000        | (3.134)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3,880.0000           | 3,944.0000        | 1.649             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 61.0000              | 54.0000           | (11.475)          | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 4,178.0000           | 4,243.0000        | 1.556             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 4,131.0000           | 4,064.0000        | (1.622)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 6,172.0000           | 6,239.0000        | 1.086             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3,131.0000           | 3,065.0000        | (2.108)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 395.0000             | 432.0000          | 9.367             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 8.0000               | 7.0000            | (12.500)          | 0            | 0           | 0             |



| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 8,171.0000           | 8,237.0000        | 0.808             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 68.0000              | 79.0000           | 16.176            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 12.0000              | 12.0000           | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 8,121.0000           | 8,187.0000        | 0.813             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3,831.0000           | 3,764.0000        | (1.749)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 7,971.0000           | 8,038.0000        | 0.841             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 366.0000             | 400.0000          | 9.290             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 898.0000             | 843.0000          | (6.125)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 397.0000             | 364.0000          | (8.312)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1,842.0000           | 1,776.0000        | (3.583)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 2,833.0000           | 2,766.0000        | (2.365)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 5,973.0000           | 6,039.0000        | 1.105             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 676.0000             | 628.0000          | (7.101)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3,979.0000           | 4,044.0000        | 1.634             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 3.0000               | 3.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 6,122.0000           | 6,189.0000        | 1.094             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 356.0000             | 328.0000          | (7.865)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 375.0000             | 346.0000          | (7.733)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 426.0000             | 465.0000          | 9.155             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 550.0000             | 507.0000          | (7.818)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 220.0000             | 244.0000          | 10.909            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 180.0000             | 202.0000          | 12.222            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 145.0000             | 164.0000          | 13.103            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 611.0000             | 565.0000          | (7.529)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 495.0000             | 454.0000          | (8.283)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 561.0000             | 605.0000          | 7.843             | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 264.0000             | 291.0000          | 10.227            | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 291.0000             | 268.0000          | (7.904)           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 7,988.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |

| Deal Date  | Contract Details | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 3,015.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 4,014.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 1.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 2,022.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 1,050.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 8.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 3.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 37.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 3,994.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 8.0000            | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 2,058.0000        | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 71.0000           | 100.000           | 0            | 0           | 0             |
| 22/07/2009 | ZAAD 2010/03/15  | Currency Future | 0.0000               | 5,989.0000        | 100.000           | 0            | 0           | 0             |

**Total**

**911,549**