



# Derivatives High/Low Report

High/Low for 15/07/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14			Currency Future	8.3667	8.2657	(1.207)	8.3200	8.2300	242,877
15/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,204.0000	2,301.0000	4.401	0	0	0
15/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	849.0000	933.0000	9.894	0	0	0
15/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	81.0000	68.0000	(16.049)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	131.0000	112.0000	(14.504)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	53.0000	70.0000	32.075	0	0	0
15/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	291.0000	250.0000	(14.089)	0	0	25
15/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	141.0000	175.0000	24.113	0	0	0
15/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	194.0000	166.0000	(14.433)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,597.0000	2,695.0000	3.774	0	0	0
15/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,159.0000	1,249.0000	7.765	0	0	0
15/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	508.0000	441.0000	(13.189)	0	0	2,000
15/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	528.0000	600.0000	13.636	0	0	0
15/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,579.0000	1,672.0000	5.890	0	0	0
15/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,485.0000	1,577.0000	6.195	0	0	0
15/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	76.0000	64.0000	(15.789)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	324.0000	384.0000	18.519	0	0	0
15/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,532.0000	1,625.0000	6.070	0	0	0
15/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	612.0000	538.0000	(12.092)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,391.0000	1,483.0000	6.614	0	0	0
15/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	294.0000	352.0000	19.728	0	0	0
15/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,058.0000	2,154.0000	4.665	0	0	0
15/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	311.0000	267.0000	(14.148)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	360.0000	307.0000	(14.722)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	198.0000	241.0000	21.717	0	0	25
15/07/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,817.0000	1,912.0000	5.228	0	0	0
15/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,532.0000	1,625.0000	6.070	0	0	0
15/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	769.0000	686.0000	(10.793)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	335.0000	286.0000	(14.627)	0	0	2,027
15/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	244.0000	291.0000	19.262	0	0	0
15/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	415.0000	356.0000	(14.217)	0	0	25
15/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,627.0000	1,720.0000	5.716	0	0	0
15/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,634.0000	4,735.0000	2.180	0	0	0
15/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,967.0000	4,866.0000	(2.033)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	178.0000	217.0000	21.910	0	0	0
15/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	96.0000	123.0000	28.125	0	0	0
15/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,297.0000	1,389.0000	7.093	0	0	0
15/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	445.0000	383.0000	(13.933)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	476.0000	411.0000	(13.655)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	576.0000	504.0000	(12.500)	0	0	0
15/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	387.0000	331.0000	(14.470)	0	0	113
15/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,467.0000	3,366.0000	(2.913)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	220.0000	265.0000	20.455	0	0	140
15/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,351.0000	2,448.0000	4.126	0	0	0
15/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0
15/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2009/09/14	8.05	Put	Currency Future	159.0000	196.0000	23.270	0	0	0
15/07/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,627.0000	1,720.0000	5.716	0	0	0
15/07/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/07/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,745.0000	2,843.0000	3.570	0	0	0
15/07/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,717.0000	3,616.0000	(2.717)	0	0	0
15/07/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	110.0000	139.0000	26.364	0	0	25
15/07/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
15/07/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,547.0000	2,645.0000	3.848	0	0	0
15/07/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/07/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,033.0000	7,134.0000	1.436	0	0	0
15/07/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	160.0000	136.0000	(15.000)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,114.0000	1,202.0000	7.899	0	0	0
15/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/07/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,843.0000	2,942.0000	3.482	0	0	0
15/07/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	807.0000	889.0000	10.161	0	0	0
15/07/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	643.0000	720.0000	11.975	0	0	0
15/07/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	81.0000	68.0000	(16.049)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,438.0000	1,530.0000	6.398	0	0	0
15/07/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,498.0000	2,596.0000	3.923	0	0	0
15/07/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,794.0000	2,893.0000	3.543	0	0	0
15/07/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,218.0000	2,117.0000	(4.554)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
15/07/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	268.0000	321.0000	19.776	0	0	0
15/07/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	272.0000	233.0000	(14.338)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	123.0000	105.0000	(14.634)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
15/07/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
15/07/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,217.0000	5,116.0000	(1.936)	0	0	0
15/07/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	355.0000	417.0000	17.465	0	0	0
15/07/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	807.0000	889.0000	10.161	0	0	0
15/07/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,992.0000	3,091.0000	3.309	0	0	0
15/07/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
15/07/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,069.0000	1,157.0000	8.232	0	0	0
15/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,400.0000	2,497.0000	4.042	0	0	0
15/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,167.0000	5,066.0000	(1.955)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	68.0000	57.0000	(16.176)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,969.0000	1,868.0000	(5.130)	0	0	0
15/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,833.0000	6,934.0000	1.478	0	0	0
15/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,498.0000	2,596.0000	3.923	0	0	0
15/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,251.0000	1,342.0000	7.274	0	0	0
15/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,302.0000	2,399.0000	4.214	0	0	0
15/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,534.0000	5,635.0000	1.825	0	0	0
15/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,334.0000	4,435.0000	2.330	0	0	0
15/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	541.0000	472.0000	(12.754)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,391.0000	1,483.0000	6.614	0	0	0
15/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,865.0000	1,960.0000	5.094	0	0	0
15/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,205.0000	1,295.0000	7.469	0	0	0
15/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	21.0000	30.0000	42.857	0	0	0
15/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,107.0000	2,203.0000	4.556	0	0	0
15/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,035.0000	4,135.0000	2.478	0	0	0
15/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,646.0000	2,744.0000	3.704	0	0	0
15/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	182.0000	155.0000	(14.835)	0	0	15,157
15/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,671.0000	1,571.0000	(5.984)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	254.0000	218.0000	(14.173)	0	0	30

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	387.0000	452.0000	16.796	0	0	0
15/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,297.0000	1,389.0000	7.093	0	0	0
15/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	194.0000	166.0000	(14.433)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	988.0000	896.0000	(9.312)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
15/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	125.0000	156.0000	24.800	0	0	140
15/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	565.0000	639.0000	13.097	0	0	0
15/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
15/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,334.0000	5,435.0000	1.894	0	0	0
15/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
15/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	238.0000	203.0000	(14.706)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,344.0000	1,436.0000	6.845	0	0	0
15/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,179.0000	1,081.0000	(8.312)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,384.0000	4,485.0000	2.304	0	0	0
15/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,130.0000	1,032.0000	(8.673)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	149.0000	127.0000	(14.765)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	102.0000	87.0000	(14.706)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	936.0000	1,021.0000	9.081	0	0	0
15/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,835.0000	3,936.0000	2.634	0	0	0
15/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	14.0000	17.0000	21.429	0	0	2,000
15/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	683.0000	761.0000	11.420	0	0	0
15/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	936.0000	1,021.0000	9.081	0	0	0
15/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,449.0000	2,547.0000	4.002	0	0	0
15/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
15/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,388.0000	3,488.0000	2.952	0	0	0
15/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	421.0000	488.0000	15.914	0	0	0
15/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,204.0000	2,301.0000	4.401	0	0	0
15/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	849.0000	933.0000	9.894	0	0	0
15/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	62.0000	82.0000	32.258	0	0	0
15/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	728.0000	647.0000	(11.126)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	72.0000	94.0000	30.556	0	0	0
15/07/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	123.0000	105.0000	(14.634)	0	0	0
15/07/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
15/07/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
15/07/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	689.0000	610.0000	(11.466)	0	0	0
15/07/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,434.0000	4,535.0000	2.278	0	0	0
15/07/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,579.0000	1,672.0000	5.890	0	0	0
15/07/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,155.0000	2,252.0000	4.501	0	0	0
15/07/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	765.0000	846.0000	10.588	0	0	0
15/07/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	455.0000	524.0000	15.165	0	0	0
15/07/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	1,000
15/07/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,344.0000	1,436.0000	6.845	0	0	0
15/07/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,251.0000	1,342.0000	7.274	0	0	0
15/07/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,168.0000	2,067.0000	(4.659)	0	0	0
15/07/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
15/07/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,437.0000	3,537.0000	2.910	0	0	0
15/07/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	723.0000	803.0000	11.065	0	0	0
15/07/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	222.0000	190.0000	(14.414)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
15/07/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	102.0000	87.0000	(14.706)	0	0	0
15/07/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/07/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	45.0000	60.0000	33.333	0	0	200
15/07/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,485.0000	1,577.0000	6.195	0	0	0
15/07/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
15/07/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,253.0000	2,350.0000	4.305	0	0	0
15/07/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,473.0000	1,373.0000	(6.789)	0	0	0
15/07/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	83.0000	108.0000	30.120	0	0	0
15/07/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,058.0000	2,154.0000	4.665	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,010.0000	2,106.0000	4.776	0	0	0
15/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,769.0000	1,863.0000	5.314	0	0	0
15/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,667.0000	3,566.0000	(2.754)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,228.0000	1,129.0000	(8.062)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,621.0000	1,521.0000	(6.169)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	811.0000	726.0000	(10.481)	0	0	13,157
15/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,745.0000	2,843.0000	3.570	0	0	0
15/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	68.0000	57.0000	(16.176)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,720.0000	1,620.0000	(5.814)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	272.0000	233.0000	(14.338)	0	0	140
15/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	140.0000	119.0000	(15.000)	0	0	200
15/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,913.0000	2,008.0000	4.966	0	0	0
15/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	109.0000	92.0000	(15.596)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	3,935.0000	4,036.0000	2.567	0	0	0
15/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	76.0000	64.0000	(15.789)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,338.0000	3,438.0000	2.996	0	0	0
15/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,289.0000	3,388.0000	3.010	0	0	0
15/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	208.0000	177.0000	(14.904)	0	0	100
15/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,069.0000	1,157.0000	8.232	0	0	0
15/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,893.0000	2,992.0000	3.422	0	0	0
15/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,159.0000	1,249.0000	7.765	0	0	0
15/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	892.0000	977.0000	9.529	0	0	0
15/07/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,284.0000	5,385.0000	1.911	0	0	0
15/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	650.0000	573.0000	(11.846)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	91.0000	77.0000	(15.385)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,091.0000	3,190.0000	3.203	0	0	0
15/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,783.0000	6,884.0000	1.489	0	0	0
15/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,284.0000	4,385.0000	2.358	0	0	0
15/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	355.0000	417.0000	17.465	0	0	0
15/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,024.0000	1,111.0000	8.496	0	0	0
15/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,786.0000	3,886.0000	2.641	0	0	0
15/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	491.0000	562.0000	14.460	0	0	0
15/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,721.0000	1,815.0000	5.462	0	0	0
15/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,302.0000	2,399.0000	4.214	0	0	0
15/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,695.0000	2,794.0000	3.673	0	0	0
15/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,547.0000	2,645.0000	3.848	0	0	0
15/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	26.0000	37.0000	42.308	0	0	0
15/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,961.0000	2,057.0000	4.895	0	0	0
15/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,794.0000	2,893.0000	3.543	0	0	0
15/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,695.0000	2,794.0000	3.673	0	0	0
15/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	15.0000	21.0000	40.000	0	0	0
15/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	2,019.0000	1,918.0000	(5.002)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	2,068.0000	1,968.0000	(4.836)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,234.0000	4,335.0000	2.385	0	0	0
15/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	1,082.0000	986.0000	(8.872)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	604.0000	679.0000	12.417	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,010.0000	2,106.0000	4.776	0	0	0
15/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,253.0000	2,350.0000	4.305	0	0	0
15/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,449.0000	2,547.0000	4.002	0	0	0
15/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
15/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,239.0000	3,338.0000	3.056	0	0	0
15/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,484.0000	5,585.0000	1.842	0	0	0
15/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,769.0000	1,863.0000	5.314	0	0	0
15/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,721.0000	1,815.0000	5.462	0	0	0
15/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,277.0000	1,178.0000	(7.753)	0	0	0
15/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	170.0000	145.0000	(14.706)	0	0	0
15/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	528.0000	600.0000	13.636	0	0	0
15/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,572.0000	1,472.0000	(6.361)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,584.0000	5,685.0000	1.809	0	0	0
15/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
15/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,367.0000	3,266.0000	(3.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,770.0000	1,670.0000	(5.650)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,522.0000	1,422.0000	(6.570)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	125.0000	156.0000	24.800	0	0	0
15/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,467.0000	2,366.0000	(4.094)	0	0	0
15/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,517.0000	3,416.0000	(2.872)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
15/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	4,367.0000	4,266.0000	(2.313)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,085.0000	4,185.0000	2.448	0	0	0
15/07/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	1,034.0000	941.0000	(8.994)	0	0	0
15/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	541.0000	472.0000	(12.754)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	3,537.0000	3,637.0000	2.827	0	0	0
15/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,517.0000	4,416.0000	(2.236)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,368.0000	2,267.0000	(4.265)	0	0	0
15/07/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	943.0000	852.0000	(9.650)	0	0	0
15/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	5,883.0000	5,984.0000	1.717	0	0	0
15/07/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
15/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
15/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,817.0000	1,912.0000	5.228	0	0	0
15/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,424.0000	1,324.0000	(7.022)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
15/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
15/07/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	2,268.0000	2,167.0000	(4.453)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,919.0000	1,818.0000	(5.263)	0	0	0
15/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,033.0000	6,134.0000	1.674	0	0	0
15/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,114.0000	1,202.0000	7.899	0	0	0
15/07/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	3,267.0000	3,166.0000	(3.092)	0	0	0
15/07/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	2,118.0000	2,017.0000	(4.769)	0	0	0
15/07/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	4,267.0000	4,166.0000	(2.367)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	4,534.0000	4,635.0000	2.228	0	0	0
15/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	3,885.0000	3,986.0000	2.600	0	0	0
15/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,869.0000	1,769.0000	(5.350)	0	0	0
15/07/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	5,634.0000	5,735.0000	1.793	0	0	0
15/07/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,375.0000	1,275.0000	(7.273)	0	0	0
15/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	3,117.0000	3,016.0000	(3.240)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
15/07/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	0.0000	3,916.0000	100.000	0	0	0
15/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	160.0000	136.0000	(15.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	980.0000	1,066.0000	8.776	0	0	0
15/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	643.0000	720.0000	11.975	0	0	0
15/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	96.0000	82.0000	(14.583)	0	0	0
15/07/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	5,734.0000	5,834.0000	1.744	0	0	0
15/07/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,967.0000	3,866.0000	(2.546)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	4,117.0000	4,016.0000	(2.453)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,041.0000	3,140.0000	3.256	0	0	0
15/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	898.0000	809.0000	(9.911)	0	0	0
15/07/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
15/07/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,967.0000	2,866.0000	(3.404)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/07/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,487.0000	3,587.0000	2.868	0	0	0
15/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	3,985.0000	4,085.0000	2.509	0	0	0
15/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	2,942.0000	3,041.0000	3.365	0	0	0
15/07/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,517.0000	2,416.0000	(4.013)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
15/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,961.0000	2,057.0000	4.895	0	0	0
15/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,424.0000	1,324.0000	(7.022)	0	0	0
15/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	31.0000	44.0000	41.935	0	0	0
15/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
15/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
15/07/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,417.0000	2,317.0000	(4.137)	0	0	0
15/07/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,674.0000	1,767.0000	5.556	0	0	0
15/07/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	3,417.0000	3,316.0000	(2.956)	0	0	0
15/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,417.0000	4,316.0000	(2.287)	0	0	0
15/07/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,140.0000	3,239.0000	3.153	0	0	0
15/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,134.0000	4,235.0000	2.443	0	0	0
15/07/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	5,933.0000	6,034.0000	1.702	0	0	0
15/07/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	4,067.0000	3,966.0000	(2.483)	0	0	0
15/07/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	3,067.0000	2,966.0000	(3.293)	0	0	0
15/07/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,865.0000	1,960.0000	5.094	0	0	0
15/07/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	0.0000	2,916.0000	100.000	0	0	0
15/07/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	0.0000	4,585.0000	100.000	0	0	0
15/07/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	0.0000	6,084.0000	100.000	0	0	0
15/07/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/07/2009	\$ / R	2009/12/14			Currency Future	8.5112	8.4081	(1.211)	8.4700	8.4500	33,514
15/07/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	611.0000	556.0000	(9.002)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	561.0000	509.0000	(9.269)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,971.0000	2,063.0000	4.668	0	0	0
15/07/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,624.0000	2,720.0000	3.659	0	0	0
15/07/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	455.0000	414.0000	(9.011)	0	0	0
15/07/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,345.0000	3,443.0000	2.930	0	0	0
15/07/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,863.0000	4,963.0000	2.056	0	0	0
15/07/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	149.0000	137.0000	(8.054)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	482.0000	541.0000	12.241	0	0	0
15/07/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	326.0000	372.0000	14.110	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	174
15/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,788.0000	1,878.0000	5.034	0	0	0
15/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	170.0000	202.0000	18.824	0	0	0
15/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	638.0000	580.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,157.0000	2,249.0000	4.265	0	0	0
15/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	373.0000	340.0000	(8.847)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	677.0000	745.0000	10.044	0	0	0
15/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,863.0000	4,963.0000	2.056	0	0	0
15/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
15/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	493.0000	449.0000	(8.925)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	1,093
15/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	712.0000	782.0000	9.831	0	0	0
15/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	164.0000	150.0000	(8.537)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,624.0000	2,720.0000	3.659	0	0	0
15/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	350.0000	398.0000	13.714	0	0	0
15/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,832.0000	3,931.0000	2.584	0	0	0
15/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,110.0000	5,210.0000	1.957	0	0	0
15/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,307.0000	5,408.0000	1.903	0	0	0
15/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	155.0000	184.0000	18.710	0	0	0
15/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	159.0000	145.0000	(8.805)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	916.0000	843.0000	(7.969)	0	0	0
15/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,043.0000	7,145.0000	1.448	0	0	0
15/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	9,530
15/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,028.0000	4,127.0000	2.458	0	0	0
15/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,175.0000	4,274.0000	2.371	0	0	0
15/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	474.0000	431.0000	(9.072)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,209.0000	5,309.0000	1.920	0	0	0
15/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,463.0000	3,360.0000	(2.974)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	512.0000	573.0000	11.914	0	0	0
15/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	222.0000	258.0000	16.216	0	0	0
15/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,698.0000	1,787.0000	5.241	0	0	0
15/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,157.0000	2,249.0000	4.265	0	0	0
15/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	388.0000	353.0000	(9.021)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,685.0000	1,588.0000	(5.757)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	388.0000	353.0000	(9.021)	0	0	75
15/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	586.0000	532.0000	(9.215)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	345.0000	314.0000	(8.986)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,389.0000	2,483.0000	3.935	0	0	0
15/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,733.0000	1,634.0000	(5.713)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	427.0000	479.0000	12.178	0	0	0
15/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	784.0000	856.0000	9.184	0	0	0
15/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	222.0000	202.0000	(9.009)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,788.0000	1,878.0000	5.034	0	0	0
15/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,203.0000	2,295.0000	4.176	0	0	0
15/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
15/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	538.0000	487.0000	(9.480)	0	0	247
15/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	9,626
15/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,834.0000	1,924.0000	4.907	0	0	0
15/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,616.0000	4,717.0000	2.188	0	0	0
15/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,567.0000	4,667.0000	2.190	0	0	0
15/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,103.0000	3,200.0000	3.126	0	0	0
15/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,973.0000	1,873.0000	(5.068)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,219.0000	2,117.0000	(4.597)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	974.0000	1,052.0000	8.008	0	0	0
15/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	136.0000	125.0000	(8.088)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,126.0000	4,225.0000	2.399	0	0	0
15/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	576.0000	640.0000	11.111	0	0	0
15/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	359.0000	327.0000	(8.914)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,653.0000	1,742.0000	5.384	0	0	0
15/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	437.0000	398.0000	(8.924)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,436.0000	2,530.0000	3.859	0	0	0
15/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	882.0000	810.0000	(8.163)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	748.0000	819.0000	9.492	0	0	0
15/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,958.0000	3,055.0000	3.279	0	0	0
15/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	57.0000	68.0000	19.298	0	0	0
15/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,175.0000	4,274.0000	2.371	0	0	0
15/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	677.0000	745.0000	10.044	0	0	0
15/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,518.0000	4,618.0000	2.213	0	0	0
15/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,177.0000	1,259.0000	6.967	0	0	0
15/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,637.0000	3,735.0000	2.695	0	0	0
15/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	261.0000	301.0000	15.326	0	0	0
15/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	175.0000	160.0000	(8.571)	0	0	11,094
15/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,519.0000	1,607.0000	5.793	0	0	0
15/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,743.0000	1,833.0000	5.164	0	0	0
15/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,389.0000	1,474.0000	6.120	0	0	0
15/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,712.0000	3,609.0000	(2.775)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	326.0000	372.0000	14.110	0	0	0
15/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	722.0000	659.0000	(8.726)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,564.0000	1,652.0000	5.627	0	0	0
15/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	154.0000	141.0000	(8.442)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	897.0000	972.0000	8.361	0	0	0
15/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,863.0000	2,959.0000	3.353	0	0	0
15/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,794.0000	6,896.0000	1.501	0	0	0
15/07/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	752.0000	687.0000	(8.644)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	286.0000	260.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	200.0000	182.0000	(9.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,211.0000	5,108.0000	(1.977)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	241.0000	279.0000	15.768	0	0	0
15/07/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	420.0000	383.0000	(8.810)	0	0	0
15/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	141.0000	168.0000	19.149	0	0	0
15/07/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,064.0000	983.0000	(7.613)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	141.0000	129.0000	(8.511)	0	0	0
15/07/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	638.0000	580.0000	(9.091)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	375.0000	424.0000	13.067	0	0	0
15/07/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,879.0000	1,971.0000	4.896	0	0	0
15/07/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	474.0000	431.0000	(9.072)	0	0	0
15/07/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	296.0000	270.0000	(8.784)	0	0	0
15/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	181.0000	165.0000	(8.840)	0	0	0
15/07/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	214.0000	195.0000	(8.879)	0	0	0
15/07/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	155.0000	184.0000	18.710	0	0	0
15/07/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	70.0000	82.0000	17.143	0	0	0
15/07/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	454.0000	510.0000	12.335	0	0	0
15/07/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	265.0000	241.0000	(9.057)	0	0	0
15/07/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	70.0000	63.0000	(10.000)	0	0	0
15/07/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,318.0000	1,226.0000	(6.980)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	784.0000	856.0000	9.184	0	0	0
15/07/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	515.0000	468.0000	(9.126)	0	0	0
15/07/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,054.0000	1,133.0000	7.495	0	0	0
15/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	181.0000	165.0000	(8.840)	0	0	0
15/07/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,813.0000	4,914.0000	2.098	0	0	0
15/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,442.0000	3,540.0000	2.847	0	0	0
15/07/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	103.0000	125.0000	21.359	0	0	0
15/07/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,592.0000	1,495.0000	(6.093)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	512.0000	573.0000	11.914	0	0	0
15/07/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	935.0000	1,012.0000	8.235	0	0	0
15/07/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,834.0000	1,924.0000	4.907	0	0	0
15/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	345.0000	314.0000	(8.986)	0	0	0
15/07/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	30.0000	37.0000	23.333	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	304.0000	348.0000	14.474	0	0	0
15/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	748.0000	819.0000	9.492	0	0	0
15/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,054.0000	1,133.0000	7.495	0	0	0
15/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,303.0000	1,387.0000	6.447	0	0	0
15/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,555.0000	5,656.0000	1.818	0	0	0
15/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,881.0000	3,981.0000	2.577	0	0	0
15/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,393.0000	3,491.0000	2.888	0	0	0
15/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	332.0000	302.0000	(9.036)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	133.0000	121.0000	(9.023)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	609.0000	674.0000	10.673	0	0	0
15/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	916.0000	843.0000	(7.969)	0	0	0
15/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,961.0000	4,858.0000	(2.076)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	420.0000	383.0000	(8.810)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	265.0000	241.0000	(9.057)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,592.0000	1,495.0000	(6.093)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	665.0000	606.0000	(8.872)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	609.0000	674.0000	10.673	0	0	0
15/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,577.0000	2,672.0000	3.686	0	0	0
15/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,248.0000	3,345.0000	2.986	0	0	0
15/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,199.0000	3,297.0000	3.063	0	0	0
15/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	821.0000	894.0000	8.892	0	0	0
15/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	238.0000	217.0000	(8.824)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,519.0000	1,607.0000	5.793	0	0	0
15/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,469.0000	4,569.0000	2.238	0	0	0
15/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,371.0000	4,471.0000	2.288	0	0	0
15/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	783.0000	717.0000	(8.429)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	229.0000	209.0000	(8.734)	0	0	3,000
15/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,258.0000	5,359.0000	1.921	0	0	0
15/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	30.0000	37.0000	23.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	282.0000	324.0000	14.894	0	0	0
15/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	149.0000	137.0000	(8.054)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,295.0000	2,389.0000	4.096	0	0	0
15/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	515.0000	468.0000	(9.126)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,077.0000	4,176.0000	2.428	0	0	0
15/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	454.0000	510.0000	12.335	0	0	0
15/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,218.0000	1,301.0000	6.814	0	0	0
15/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,881.0000	3,981.0000	2.577	0	0	0
15/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,764.0000	4,864.0000	2.099	0	0	0
15/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
15/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	693.0000	632.0000	(8.802)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	359.0000	327.0000	(8.914)	0	0	13,513
15/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,483.0000	2,577.0000	3.786	0	0	0
15/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,296.0000	3,394.0000	2.973	0	0	0
15/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,815.0000	2,911.0000	3.410	0	0	0
15/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	544.0000	606.0000	11.397	0	0	0
15/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,060.0000	5,161.0000	1.996	0	0	0
15/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	712.0000	782.0000	9.831	0	0	0
15/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	586.0000	532.0000	(9.215)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,188.0000	1,099.0000	(7.492)	0	0	13,513
15/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,345.0000	3,443.0000	2.930	0	0	0
15/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	52.0000	62.0000	19.231	0	0	0
15/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,512.0000	3,409.0000	(2.933)	0	0	0
15/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	561.0000	509.0000	(9.269)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	238.0000	217.0000	(8.824)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,014.0000	1,092.0000	7.692	0	0	0
15/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
15/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,363.0000	1,270.0000	(6.823)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	141.0000	168.0000	19.149	0	0	0
15/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,516.0000	2,414.0000	(4.054)	0	0	0
15/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	6,893.0000	6,996.0000	1.494	0	0	0
15/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,177.0000	1,259.0000	6.967	0	0	0
15/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	275.0000	250.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	952.0000	876.0000	(7.983)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	63.0000	75.0000	19.048	0	0	0
15/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	375.0000	424.0000	13.067	0	0	0
15/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	722.0000	659.0000	(8.726)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,393.0000	3,491.0000	2.888	0	0	0
15/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,274.0000	1,183.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,666.0000	2,563.0000	(3.863)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,545.0000	1,449.0000	(6.214)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	576.0000	640.0000	11.111	0	0	0
15/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	261.0000	301.0000	15.326	0	0	0
15/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	3,979.0000	4,079.0000	2.513	0	0	0
15/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
15/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	437.0000	398.0000	(8.924)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	246.0000	225.0000	(8.537)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	308.0000	280.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	373.0000	340.0000	(8.847)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,135.0000	1,216.0000	7.137	0	0	0
15/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,389.0000	2,483.0000	3.935	0	0	0
15/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	127.0000	153.0000	20.472	0	0	0
15/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	1,026.0000	947.0000	(7.700)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	952.0000	876.0000	(7.983)	0	0	0
15/07/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,231.0000	1,141.0000	(7.311)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	400.0000	451.0000	12.750	0	0	0
15/07/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	643.0000	710.0000	10.420	0	0	0
15/07/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,260.0000	1,344.0000	6.667	0	0	0
15/07/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	169.0000	155.0000	(8.284)	0	0	0
15/07/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	988.0000	911.0000	(7.794)	0	0	0
15/07/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	115.0000	139.0000	20.870	0	0	0
15/07/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,064.0000	2,156.0000	4.457	0	0	0
15/07/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,011.0000	5,111.0000	1.996	0	0	0
15/07/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
15/07/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,159.0000	5,260.0000	1.958	0	0	0
15/07/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,101.0000	6,202.0000	1.655	0	0	0
15/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	400.0000	451.0000	12.750	0	0	0
15/07/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	77.0000	90.0000	16.883	0	0	0
15/07/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,249.0000	2,342.0000	4.135	0	0	0
15/07/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
15/07/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/07/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	141.0000	168.0000	19.149	0	0	0
15/07/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,844.0000	6,946.0000	1.490	0	0	0
15/07/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/07/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
15/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	952.0000	876.0000	(7.983)	0	0	0
15/07/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
15/07/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,506.0000	5,607.0000	1.834	0	0	0
15/07/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	848.0000	778.0000	(8.255)	0	0	0
15/07/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,715.0000	2,612.0000	(3.794)	0	0	0
15/07/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	404.0000	368.0000	(8.911)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
15/07/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
15/07/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
15/07/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
15/07/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,662.0000	3,559.0000	(2.813)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	125.0000	114.0000	(8.800)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,420.0000	4,520.0000	2.262	0	0	0
15/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	187.0000	220.0000	17.647	0	0	0
15/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	187.0000	170.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,608.0000	1,697.0000	5.535	0	0	0
15/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,961.0000	5,062.0000	2.036	0	0	0
15/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,734.0000	3,833.0000	2.651	0	0	0
15/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,637.0000	3,735.0000	2.695	0	0	0
15/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
15/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,925.0000	2,017.0000	4.779	0	0	0
15/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,322.0000	4,421.0000	2.291	0	0	0
15/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	897.0000	972.0000	8.361	0	0	0
15/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,910.0000	3,007.0000	3.333	0	0	0
15/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,397.0000	6,499.0000	1.594	0	0	0
15/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,094.0000	1,175.0000	7.404	0	0	0
15/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
15/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	544.0000	606.0000	11.397	0	0	0
15/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,476.0000	1,562.0000	5.827	0	0	0
15/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	122.0000	110.0000	(9.836)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	204.0000	239.0000	17.157	0	0	0
15/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,490.0000	3,589.0000	2.837	0	0	0
15/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,638.0000	1,541.0000	(5.922)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	2,071.0000	1,969.0000	(4.925)	0	0	0
15/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,110.0000	2,202.0000	4.360	0	0	0
15/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,342.0000	2,436.0000	4.014	0	0	0
15/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	256.0000	233.0000	(8.984)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,924.0000	1,824.0000	(5.198)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
15/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,018.0000	2,110.0000	4.559	0	0	0
15/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	3,064.0000	2,961.0000	(3.362)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	455.0000	414.0000	(9.011)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,912.0000	5,013.0000	2.056	0	0	0
15/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
15/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,914.0000	2,811.0000	(3.535)	0	0	0
15/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,447.0000	6,548.0000	1.567	0	0	0
15/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	2,120.0000	2,018.0000	(4.811)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,616.0000	2,513.0000	(3.937)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,616.0000	4,717.0000	2.188	0	0	0
15/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	286.0000	260.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,912.0000	3,809.0000	(2.633)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	84.0000	101.0000	20.238	0	0	0
15/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	3,114.0000	3,011.0000	(3.308)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,612.0000	3,509.0000	(2.852)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,213.0000	3,110.0000	(3.206)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,456.0000	5,557.0000	1.851	0	0	0
15/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,224.0000	4,323.0000	2.344	0	0	0
15/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,407.0000	5,508.0000	1.868	0	0	0
15/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,145.0000	1,059.0000	(7.511)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,762.0000	3,659.0000	(2.738)	0	0	0
15/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	52.0000	62.0000	19.231	0	0	0
15/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	129.0000	118.0000	(8.527)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,719.0000	2,815.0000	3.531	0	0	0
15/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,608.0000	1,697.0000	5.535	0	0	0
15/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,313.0000	3,210.0000	(3.109)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	815.0000	747.0000	(8.344)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
15/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	169.0000	155.0000	(8.284)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	81.0000	73.0000	(9.877)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	308.0000	280.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,595.0000	6,697.0000	1.547	0	0	0
15/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,672.0000	2,767.0000	3.555	0	0	0
15/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	783.0000	717.0000	(8.429)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	4,112.0000	4,009.0000	(2.505)	0	0	0
15/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,541.0000	7,644.0000	1.366	0	0	0
15/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,863.0000	2,959.0000	3.353	0	0	0
15/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
15/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	974.0000	1,052.0000	8.008	0	0	0
15/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,561.0000	4,458.0000	(2.258)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,361.0000	4,258.0000	(2.362)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,311.0000	4,208.0000	(2.389)	0	0	0
15/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,298.0000	6,400.0000	1.620	0	0	0
15/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,363.0000	3,260.0000	(3.063)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/07/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,170.0000	2,067.0000	(4.747)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,654.0000	5,756.0000	1.804	0	0	0
15/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,765.0000	2,662.0000	(3.725)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	5,754.0000	5,855.0000	1.755	0	0	0
15/07/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,348.0000	6,449.0000	1.591	0	0	0
15/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,645.0000	6,747.0000	1.535	0	0	0
15/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	47.0000	56.0000	19.149	0	0	0
15/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
15/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,876.0000	1,777.0000	(5.277)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
15/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	7,740.0000	7,843.0000	1.331	0	0	0
15/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	2,318.0000	2,216.0000	(4.400)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,562.0000	3,459.0000	(2.892)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,368.0000	2,265.0000	(4.350)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
15/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,363.0000	1,270.0000	(6.823)	0	0	0
15/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,408.0000	1,314.0000	(6.676)	0	0	0
15/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,744.0000	6,847.0000	1.527	0	0	0
15/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,690.0000	7,793.0000	1.339	0	0	0
15/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	3,163.0000	3,060.0000	(3.256)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,780.0000	1,682.0000	(5.506)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	4,162.0000	4,059.0000	(2.475)	0	0	0
15/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
15/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,704.0000	5,805.0000	1.771	0	0	0
15/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,865.0000	2,762.0000	(3.595)	0	0	0
15/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,862.0000	3,759.0000	(2.667)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,249.0000	6,350.0000	1.616	0	0	0
15/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,566.0000	2,463.0000	(4.014)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	7,641.0000	7,743.0000	1.335	0	0	0
15/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	7,890.0000	7,993.0000	1.305	0	0	0
15/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	5,952.0000	6,053.0000	1.697	0	0	0
15/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	5,903.0000	6,004.0000	1.711	0	0	0
15/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	4,062.0000	3,959.0000	(2.536)	0	0	0
15/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,441.0000	7,544.0000	1.384	0	0	0
15/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,269.0000	2,166.0000	(4.539)	0	0	0
15/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
15/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,588.0000	3,687.0000	2.759	0	0	0
15/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	1,103.0000	1,021.0000	(7.434)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,767.0000	2,863.0000	3.469	0	0	0
15/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	92.0000	113.0000	22.826	0	0	0
15/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,261.0000	4,158.0000	(2.417)	0	0	0
15/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	7,940.0000	8,043.0000	1.297	0	0	0
15/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
15/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
15/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,783.0000	3,882.0000	2.617	0	0	0
15/07/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	38.0000	46.0000	21.053	0	0	0
15/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,199.0000	3,297.0000	3.063	0	0	0
15/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,051.0000	6,152.0000	1.669	0	0	0
15/07/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
15/07/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,006.0000	3,103.0000	3.227	0	0	0
15/07/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	3,014.0000	2,911.0000	(3.417)	0	0	0
15/07/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,103.0000	3,200.0000	3.126	0	0	0
15/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	154.0000	141.0000	(8.442)	0	0	0
15/07/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	4,012.0000	3,909.0000	(2.567)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	91.0000	83.0000	(8.791)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,743.0000	1,833.0000	5.164	0	0	0
15/07/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	1,499.0000	1,404.0000	(6.338)	0	0	0
15/07/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,530.0000	2,624.0000	3.715	0	0	0
15/07/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	222.0000	258.0000	16.216	0	0	0
15/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	10,100
15/07/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	2,467.0000	2,364.0000	(4.175)	0	0	0
15/07/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,686.0000	3,784.0000	2.659	0	0	0
15/07/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
15/07/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	193.0000	176.0000	(8.808)	0	0	0
15/07/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
15/07/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	4,461.0000	4,358.0000	(2.309)	0	0	0
15/07/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,432.0000	1,518.0000	6.006	0	0	0
15/07/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,322.0000	4,421.0000	2.291	0	0	0
15/07/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,371.0000	4,471.0000	2.288	0	0	0
15/07/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
15/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,832.0000	3,931.0000	2.584	0	0	0
15/07/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,715.0000	4,815.0000	2.121	0	0	0
15/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,442.0000	3,540.0000	2.847	0	0	0
15/07/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	2,021.0000	1,921.0000	(4.948)	0	0	0
15/07/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
15/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
15/07/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,930.0000	4,030.0000	2.545	0	0	0
15/07/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	7,990.0000	8,093.0000	1.289	0	0	0
15/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
15/07/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	3,263.0000	3,160.0000	(3.157)	0	0	0
15/07/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	4,211.0000	4,108.0000	(2.446)	0	0	0
15/07/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,002.0000	6,103.0000	1.683	0	0	0
15/07/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
15/07/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,055.0000	3,152.0000	3.175	0	0	0
15/07/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
15/07/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,539.0000	3,638.0000	2.797	0	0	0
15/07/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,151.0000	3,248.0000	3.078	0	0	0
15/07/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
15/07/2009	\$ / R	2010/03/15			Currency Future	8.6537	8.5491	(1.209)	8.5600	8.5600	84
15/07/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	627.0000	580.0000	(7.496)	0	0	0
15/07/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	590.0000	545.0000	(7.627)	0	0	0
15/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	360.0000	333.0000	(7.500)	0	0	0
15/07/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	224.0000	208.0000	(7.143)	0	0	0
15/07/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,271.0000	3,366.0000	2.904	0	0	0
15/07/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,777.0000	6,880.0000	1.520	0	0	0
15/07/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	713.0000	658.0000	(7.714)	0	0	0
15/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	350.0000	324.0000	(7.429)	0	0	0
15/07/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,469.0000	1,550.0000	5.514	0	0	0
15/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,210.0000	2,299.0000	4.027	0	0	0
15/07/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,346.0000	1,425.0000	5.869	0	0	0
15/07/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,802.0000	2,895.0000	3.319	0	0	0
15/07/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	155.0000	144.0000	(7.097)	0	0	0
15/07/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
15/07/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
15/07/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,085.0000	4,183.0000	2.399	0	0	0
15/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	350.0000	324.0000	(7.429)	0	0	0
15/07/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	146.0000	135.0000	(7.534)	0	0	0
15/07/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	323.0000	299.0000	(7.430)	0	0	0
15/07/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,666.0000	4,765.0000	2.122	0	0	0
15/07/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,278.0000	4,377.0000	2.314	0	0	0
15/07/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	89.0000	82.0000	(7.865)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	760.0000	702.0000	(7.632)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,932.0000	3,026.0000	3.206	0	0	0
15/07/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	507.0000	469.0000	(7.495)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,253.0000	1,166.0000	(6.943)	0	0	0
15/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,025.0000	7,127.0000	1.452	0	0	0
15/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	997.0000	1,068.0000	7.121	0	0	0
15/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	509.0000	559.0000	9.823	0	0	0
15/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,346.0000	1,425.0000	5.869	0	0	0
15/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,709.0000	2,802.0000	3.433	0	0	0
15/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	152.0000	141.0000	(7.237)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	854.0000	920.0000	7.728	0	0	0
15/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	414.0000	382.0000	(7.729)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,035.0000	1,934.0000	(4.963)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	360.0000	333.0000	(7.500)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	142.0000	132.0000	(7.042)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,110.0000	1,183.0000	6.577	0	0	0
15/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,802.0000	2,895.0000	3.319	0	0	0
15/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	214.0000	198.0000	(7.477)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,110.0000	1,183.0000	6.577	0	0	0
15/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,306.0000	1,384.0000	5.972	0	0	0
15/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	163.0000	151.0000	(7.362)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	414.0000	382.0000	(7.729)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	124.0000	116.0000	(6.452)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	150.0000	167.0000	11.333	0	0	0
15/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	114.0000	106.0000	(7.018)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	819.0000	884.0000	7.937	0	0	0
15/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,848.0000	2,942.0000	3.301	0	0	0
15/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,389.0000	2,480.0000	3.809	0	0	0
15/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	341.0000	315.0000	(7.625)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,120.0000	2,209.0000	4.198	0	0	0
15/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	78.0000	73.0000	(6.410)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	264.0000	245.0000	(7.197)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	103.0000	96.0000	(6.796)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,461.0000	3,557.0000	2.774	0	0	0
15/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	785.0000	726.0000	(7.516)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	523.0000	483.0000	(7.648)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,988.0000	3,082.0000	3.146	0	0	0
15/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,755.0000	2,848.0000	3.376	0	0	0
15/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	193.0000	179.0000	(7.254)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,271.0000	3,366.0000	2.904	0	0	0
15/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,007.0000	5,107.0000	1.997	0	0	0
15/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,723.0000	1,808.0000	4.933	0	0	0
15/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	451.0000	417.0000	(7.539)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	431.0000	476.0000	10.441	0	0	0
15/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	28,058
15/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	299.0000	277.0000	(7.358)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	124.0000	116.0000	(6.452)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	188.0000	174.0000	(7.447)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,375.0000	4,473.0000	2.240	0	0	0
15/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	277.0000	257.0000	(7.220)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,748.0000	3,845.0000	2.588	0	0	0
15/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	198.0000	183.0000	(7.576)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,176.0000	3,271.0000	2.991	0	0	0
15/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,435.0000	2,525.0000	3.696	0	0	0
15/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	291.0000	270.0000	(7.216)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,214.0000	1,131.0000	(6.837)	0	0	0
15/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	555.0000	513.0000	(7.568)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	277.0000	257.0000	(7.220)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	179.0000	166.0000	(7.263)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	130.0000	121.0000	(6.923)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	161.0000	182.0000	13.043	0	0	0
15/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	464.0000	429.0000	(7.543)	0	0	17,948
15/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,723.0000	1,808.0000	4.933	0	0	0
15/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	219.0000	203.0000	(7.306)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,387.0000	1,466.0000	5.696	0	0	0
15/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,895.0000	2,989.0000	3.247	0	0	0
15/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	924.0000	993.0000	7.468	0	0	0
15/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	315.0000	291.0000	(7.619)	0	0	28,058
15/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	307.0000	284.0000	(7.492)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,526.0000	2,617.0000	3.603	0	0	0
15/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,165.0000	2,254.0000	4.111	0	0	0
15/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,226.0000	1,302.0000	6.199	0	0	0
15/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,546.0000	5,647.0000	1.821	0	0	0
15/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	102.0000	115.0000	12.745	0	0	0
15/07/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	594.0000	649.0000	9.259	0	0	0
15/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,511.0000	1,592.0000	5.361	0	0	0
15/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	299.0000	277.0000	(7.358)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	380.0000	352.0000	(7.368)	0	0	0
15/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	224.0000	208.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	961.0000	1,030.0000	7.180	0	0	0
15/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,595.0000	1,678.0000	5.204	0	0	0
15/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,082.0000	3,177.0000	3.082	0	0	0
15/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	251.0000	233.0000	(7.171)	0	0	0
15/07/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,004.0000	4,899.0000	(2.098)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	482.0000	531.0000	10.166	0	0	0
15/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	751.0000	814.0000	8.389	0	0	0
15/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,344.0000	2,434.0000	3.840	0	0	0
15/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,810.0000	1,896.0000	4.751	0	0	0
15/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	647.0000	598.0000	(7.573)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,104.0000	5,205.0000	1.979	0	0	0
15/07/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	112.0000	104.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,897.0000	1,984.0000	4.586	0	0	0
15/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,413.0000	3,509.0000	2.813	0	0	0
15/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,326.0000	4,425.0000	2.288	0	0	0
15/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,700.0000	3,797.0000	2.622	0	0	0
15/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	836.0000	774.0000	(7.416)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	152.0000	141.0000	(7.237)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,508.0000	3,404.0000	(2.965)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	478.0000	442.0000	(7.531)	0	0	0
15/07/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	623.0000	681.0000	9.310	0	0	0
15/07/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	383.0000	425.0000	10.966	0	0	0
15/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	193.0000	179.0000	(7.254)	0	0	0
15/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,848.0000	2,942.0000	3.301	0	0	0
15/07/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,318.0000	3,414.0000	2.893	0	0	0
15/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,941.0000	2,029.0000	4.534	0	0	0
15/07/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,456.0000	1,364.0000	(6.319)	0	0	0
15/07/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
15/07/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	654.0000	713.0000	9.021	0	0	0
15/07/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,072.0000	1,144.0000	6.716	0	0	0
15/07/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,553.0000	1,635.0000	5.280	0	0	0
15/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,389.0000	2,480.0000	3.809	0	0	0
15/07/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
15/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
15/07/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
15/07/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	264.0000	245.0000	(7.197)	0	0	0
15/07/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	56.0000	63.0000	12.500	0	0	0
15/07/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	456.0000	503.0000	10.307	0	0	0
15/07/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,223.0000	3,319.0000	2.979	0	0	0
15/07/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,958.0000	5,058.0000	2.017	0	0	0
15/07/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,508.0000	3,605.0000	2.765	0	0	0
15/07/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,568.0000	4,668.0000	2.189	0	0	0
15/07/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	3,940.0000	4,039.0000	2.513	0	0	0
15/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,810.0000	1,896.0000	4.751	0	0	0
15/07/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	891.0000	826.0000	(7.295)	0	0	0
15/07/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	402.0000	372.0000	(7.463)	0	0	0
15/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	270.0000	251.0000	(7.037)	0	0	0
15/07/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
15/07/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	337.0000	376.0000	11.573	0	0	0
15/07/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,148.0000	1,223.0000	6.533	0	0	0
15/07/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
15/07/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,254.0000	5,149.0000	(1.998)	0	0	0
15/07/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,759.0000	1,662.0000	(5.514)	0	0	0
15/07/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	669.0000	617.0000	(7.773)	0	0	0
15/07/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,349.0000	5,450.0000	1.888	0	0	0
15/07/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	360.0000	400.0000	11.111	0	0	0
15/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
15/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,571.0000	2,663.0000	3.578	0	0	0
15/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,035.0000	3,130.0000	3.130	0	0	0
15/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,757.0000	3,652.0000	(2.795)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,558.0000	3,453.0000	(2.951)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,716.0000	2,612.0000	(3.829)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	736.0000	680.0000	(7.609)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	608.0000	562.0000	(7.566)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	426.0000	393.0000	(7.746)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	370.0000	342.0000	(7.568)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,766.0000	1,852.0000	4.870	0	0	0
15/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	127.0000	118.0000	(7.087)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,056.0000	5,156.0000	1.978	0	0	0
15/07/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	863.0000	799.0000	(7.416)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,266.0000	1,343.0000	6.082	0	0	0
15/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,663.0000	2,755.0000	3.455	0	0	0
15/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,082.0000	3,177.0000	3.082	0	0	0
15/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	451.0000	417.0000	(7.539)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	245.0000	228.0000	(6.939)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,569.0000	2,465.0000	(4.048)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	565.0000	618.0000	9.381	0	0	0
15/07/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	537.0000	588.0000	9.497	0	0	0
15/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	270.0000	251.0000	(7.037)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	997.0000	1,068.0000	7.121	0	0	0
15/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,318.0000	3,414.0000	2.893	0	0	0
15/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,763.0000	4,863.0000	2.100	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	920.0000	853.0000	(7.283)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
15/07/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
15/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
15/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	690.0000	637.0000	(7.681)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,306.0000	1,384.0000	5.972	0	0	0
15/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,941.0000	3,035.0000	3.196	0	0	0
15/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	171.0000	158.0000	(7.602)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,637.0000	1,721.0000	5.131	0	0	0
15/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,276.0000	2,173.0000	(4.525)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	171.0000	158.0000	(7.602)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,812.0000	4,911.0000	2.057	0	0	0
15/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,986.0000	2,074.0000	4.431	0	0	0
15/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	1,041.0000	968.0000	(7.012)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	73.0000	82.0000	12.329	0	0	0
15/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,766.0000	1,852.0000	4.870	0	0	0
15/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,617.0000	2,709.0000	3.515	0	0	0
15/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,129.0000	3,224.0000	3.036	0	0	0
15/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	316.0000	353.0000	11.709	0	0	0
15/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,807.0000	3,702.0000	(2.758)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,627.0000	1,532.0000	(5.839)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,617.0000	2,709.0000	3.515	0	0	0
15/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,423.0000	4,522.0000	2.238	0	0	0
15/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,607.0000	3,503.0000	(2.883)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,595.0000	1,678.0000	5.204	0	0	0
15/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	239.0000	223.0000	(6.695)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	315.0000	291.0000	(7.619)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	139.0000	155.0000	11.511	0	0	0
15/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	238.0000	269.0000	13.025	0	0	0
15/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	478.0000	442.0000	(7.531)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	295.0000	331.0000	12.203	0	0	0
15/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,814.0000	2,710.0000	(3.696)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	17,948
15/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	924.0000	993.0000	7.468	0	0	0
15/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	323.0000	299.0000	(7.430)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,850.0000	1,752.0000	(5.297)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,765.0000	2,661.0000	(3.761)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	426.0000	393.0000	(7.746)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,469.0000	1,550.0000	5.514	0	0	0
15/07/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,293.0000	1,204.0000	(6.883)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
15/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	438.0000	405.0000	(7.534)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,714.0000	4,814.0000	2.121	0	0	0
15/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,072.0000	1,144.0000	6.716	0	0	0
15/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,892.0000	3,990.0000	2.518	0	0	0
15/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	159.0000	147.0000	(7.547)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,895.0000	2,989.0000	3.247	0	0	0
15/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,398.0000	5,499.0000	1.871	0	0	0
15/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,511.0000	1,592.0000	5.361	0	0	0
15/07/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
15/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	229.0000	213.0000	(6.987)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,299.0000	2,389.0000	3.915	0	0	0
15/07/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	133.0000	123.0000	(7.519)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,909.0000	5,009.0000	2.037	0	0	0
15/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,804.0000	1,707.0000	(5.377)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,034.0000	1,106.0000	6.963	0	0	0
15/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,187.0000	1,262.0000	6.318	0	0	0
15/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,663.0000	2,755.0000	3.455	0	0	0
15/07/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,844.0000	3,942.0000	2.549	0	0	0
15/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,176.0000	1,097.0000	(6.718)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	391.0000	361.0000	(7.673)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	219.0000	203.0000	(7.306)	0	0	0
15/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	155.0000	144.0000	(7.097)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,860.0000	4,960.0000	2.058	0	0	0
15/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	172.0000	198.0000	15.116	0	0	0
15/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,618.0000	2,514.0000	(3.972)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,202.0000	5,303.0000	1.942	0	0	0
15/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	949.0000	880.0000	(7.271)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	391.0000	361.0000	(7.673)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	4,105.0000	4,001.0000	(2.533)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	110.0000	102.0000	(7.273)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
15/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,030.0000	2,119.0000	4.384	0	0	0
15/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,671.0000	1,575.0000	(5.745)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	251.0000	233.0000	(7.171)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	234.0000	218.0000	(6.838)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,344.0000	2,434.0000	3.840	0	0	0
15/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,187.0000	1,262.0000	6.318	0	0	0
15/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,556.0000	3,653.0000	2.728	0	0	0
15/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,680.0000	1,764.0000	5.000	0	0	0
15/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	184.0000	170.0000	(7.609)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	284.0000	263.0000	(7.394)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,120.0000	2,209.0000	4.198	0	0	0
15/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,897.0000	1,984.0000	4.586	0	0	0
15/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,165.0000	2,254.0000	4.111	0	0	0
15/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	198.0000	183.0000	(7.576)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	3,111.0000	3,006.0000	(3.375)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,707.0000	3,602.0000	(2.832)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	3,160.0000	3,056.0000	(3.291)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,133.0000	4,231.0000	2.371	0	0	0
15/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	256.0000	289.0000	12.891	0	0	0
15/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
15/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,941.0000	2,029.0000	4.534	0	0	0
15/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	1,010.0000	938.0000	(7.129)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	2,131.0000	2,028.0000	(4.833)	0	0	0
15/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	889.0000	956.0000	7.537	0	0	0
15/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,205.0000	4,101.0000	(2.473)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,075.0000	2,164.0000	4.289	0	0	0
15/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	119.0000	134.0000	12.605	0	0	0
15/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	538.0000	498.0000	(7.435)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,458.0000	3,354.0000	(3.008)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	67.0000	76.0000	13.433	0	0	0
15/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,210.0000	3,106.0000	(3.240)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
15/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	341.0000	315.0000	(7.625)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	4,155.0000	4,051.0000	(2.503)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	214.0000	198.0000	(7.477)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,471.0000	2,367.0000	(4.209)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	686.0000	746.0000	8.746	0	0	0
15/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
15/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	245.0000	228.0000	(6.939)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	819.0000	884.0000	7.937	0	0	0
15/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,387.0000	1,466.0000	5.696	0	0	0
15/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	110.0000	124.0000	12.727	0	0	0
15/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	492.0000	455.0000	(7.520)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	203.0000	188.0000	(7.389)	0	0	0
15/07/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	257.0000	239.0000	(7.004)	0	0	0
15/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	523.0000	483.0000	(7.648)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
15/07/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	129.0000	144.0000	11.628	0	0	0
15/07/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
15/07/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0
15/07/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	332.0000	307.0000	(7.530)	0	0	0
15/07/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	4,454.0000	4,350.0000	(2.335)	0	0	0
15/07/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,520.0000	4,619.0000	2.190	0	0	0
15/07/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,373.0000	1,283.0000	(6.555)	0	0	0
15/07/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	1,333.0000	1,243.0000	(6.752)	0	0	0
15/07/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	5,497.0000	5,598.0000	1.837	0	0	0
15/07/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,480.0000	2,571.0000	3.669	0	0	0
15/07/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,853.0000	1,940.0000	4.695	0	0	0
15/07/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
15/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,796.0000	3,894.0000	2.582	0	0	0
15/07/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,259.0000	3,155.0000	(3.191)	0	0	0
15/07/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
15/07/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,255.0000	2,344.0000	3.947	0	0	0
15/07/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,428.0000	1,508.0000	5.602	0	0	0
15/07/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,571.0000	2,663.0000	3.578	0	0	0
15/07/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,680.0000	1,764.0000	5.000	0	0	0
15/07/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	0
15/07/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	2,227.0000	2,124.0000	(4.625)	0	0	0
15/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	284.0000	263.0000	(7.394)	0	0	0
15/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,210.0000	2,299.0000	4.027	0	0	0
15/07/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	785.0000	848.0000	8.025	0	0	0
15/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	188.0000	174.0000	(7.447)	0	0	0
15/07/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,300.0000	5,401.0000	1.906	0	0	0
15/07/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	572.0000	529.0000	(7.517)	0	0	0
15/07/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	1,414.0000	1,323.0000	(6.436)	0	0	0
15/07/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
15/07/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	208.0000	193.0000	(7.212)	0	0	0
15/07/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,365.0000	3,462.0000	2.883	0	0	0
15/07/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	718.0000	780.0000	8.635	0	0	0
15/07/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	1,540.0000	1,447.0000	(6.039)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,255.0000	4,150.0000	(2.468)	0	0	0
15/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	3,061.0000	2,957.0000	(3.398)	0	0	0
15/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,595.0000	5,696.0000	1.805	0	0	0
15/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,435.0000	2,525.0000	3.696	0	0	0
15/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	119.0000	111.0000	(6.723)	0	0	0
15/07/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,617.0000	4,716.0000	2.144	0	0	0
15/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	87.0000	97.0000	11.494	0	0	0
15/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,471.0000	4,570.0000	2.214	0	0	0
15/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	2,083.0000	1,981.0000	(4.897)	0	0	0
15/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,470.0000	7,573.0000	1.379	0	0	0
15/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,988.0000	4,087.0000	2.482	0	0	0
15/07/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	3,011.0000	2,908.0000	(3.421)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/07/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	275.0000	310.0000	12.727	0	0	0
15/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	979.0000	909.0000	(7.150)	0	0	0
15/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,956.0000	3,851.0000	(2.654)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	4,006.0000	3,901.0000	(2.621)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,796.0000	3,894.0000	2.582	0	0	0
15/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,962.0000	2,858.0000	(3.511)	0	0	0
15/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,742.0000	5,844.0000	1.776	0	0	0
15/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,325.0000	2,221.0000	(4.473)	0	0	0
15/07/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,038.0000	6,139.0000	1.673	0	0	0
15/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,016.0000	8,119.0000	1.285	0	0	0
15/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,309.0000	3,205.0000	(3.143)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,354.0000	4,250.0000	(2.389)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,305.0000	4,200.0000	(2.439)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	5,792.0000	5,893.0000	1.744	0	0	0
15/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
15/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	5,940.0000	6,041.0000	1.700	0	0	0
15/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,669.0000	7,772.0000	1.343	0	0	0
15/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	7,917.0000	8,020.0000	1.301	0	0	0
15/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	7,718.0000	7,821.0000	1.335	0	0	0
15/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
15/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,693.0000	5,795.0000	1.792	0	0	0
15/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,652.0000	3,749.0000	2.656	0	0	0
15/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	7,768.0000	7,871.0000	1.326	0	0	0
15/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
15/07/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	188.0000	214.0000	13.830	0	0	0
15/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,359.0000	3,254.0000	(3.126)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
15/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,554.0000	4,450.0000	(2.284)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,373.0000	2,270.0000	(4.340)	0	0	0
15/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,037.0000	4,135.0000	2.428	0	0	0
15/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
15/07/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,141.0000	1,063.0000	(6.836)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
15/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	4,056.0000	3,951.0000	(2.589)	0	0	0
15/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,570.0000	7,672.0000	1.347	0	0	0
15/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
15/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	1,107.0000	1,031.0000	(6.865)	0	0	0
15/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	29.0000	32.0000	10.345	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	204.0000	232.0000	13.725	0	0	0
15/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/07/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/07/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	7,967.0000	8,069.0000	1.280	0	0	0
15/07/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	5,989.0000	6,090.0000	1.686	0	0	0
15/07/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,942.0000	1,842.0000	(5.149)	0	0	0
15/07/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/07/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,988.0000	1,888.0000	(5.030)	0	0	0
15/07/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
15/07/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
15/07/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,913.0000	2,809.0000	(3.570)	0	0	0
15/07/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,906.0000	3,802.0000	(2.663)	0	0	0
15/07/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	2,179.0000	2,076.0000	(4.727)	0	0	0
15/07/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
15/07/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	\$ / R	2010/06/14			Currency Future	8.7964	8.6891	(1.220)	0.0000	0.0000	0
15/07/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	938.0000	874.0000	(6.823)	0	0	0
15/07/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	156.0000	145.0000	(7.051)	0	0	0
15/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
15/07/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
15/07/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,862.0000	3,958.0000	2.486	0	0	0
15/07/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	599.0000	648.0000	8.180	0	0	0
15/07/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	253.0000	235.0000	(7.115)	0	0	0
15/07/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,300.0000	5,400.0000	1.887	0	0	0
15/07/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,625.0000	1,703.0000	4.800	0	0	0
15/07/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	63.0000	69.0000	9.524	0	0	0
15/07/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,765.0000	6,868.0000	1.523	0	0	0
15/07/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	528.0000	491.0000	(7.008)	0	0	0
15/07/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,110.0000	2,008.0000	(4.834)	0	0	0
15/07/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
15/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,157.0000	1,225.0000	5.877	0	0	0
15/07/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	943.0000	1,006.0000	6.681	0	0	0
15/07/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,543.0000	5,644.0000	1.822	0	0	0
15/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	554.0000	514.0000	(7.220)	0	0	2,533
15/07/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	640.0000	595.0000	(7.031)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,300.0000	3,393.0000	2.818	0	0	0
15/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,791.0000	1,872.0000	4.523	0	0	0
15/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,556.0000	3,449.0000	(3.009)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	158.0000	147.0000	(6.962)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	544.0000	590.0000	8.456	0	0	0
15/07/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	988.0000	922.0000	(6.680)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,532.0000	3,627.0000	2.690	0	0	0
15/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	21,978
15/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	387.0000	361.0000	(6.718)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	281.0000	260.0000	(7.473)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	179.0000	166.0000	(7.263)	0	0	29,129
15/07/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,804.0000	3,697.0000	(2.813)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,385.0000	1,459.0000	5.343	0	0	0
15/07/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,011.0000	7,114.0000	1.469	0	0	0
15/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,485.0000	2,571.0000	3.461	0	0	0
15/07/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	147.0000	161.0000	9.524	0	0	0
15/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,594.0000	1,500.0000	(5.897)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	471.0000	438.0000	(7.006)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
15/07/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	595.0000	553.0000	(7.059)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	716.0000	770.0000	7.542	0	0	0
15/07/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	890.0000	830.0000	(6.742)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	624.0000	580.0000	(7.051)	0	0	21,978
15/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,579.0000	3,674.0000	2.654	0	0	0
15/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,341.0000	2,237.0000	(4.443)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	762.0000	709.0000	(6.955)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	686.0000	739.0000	7.726	0	0	0
15/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,322.0000	1,234.0000	(6.657)	0	0	0
15/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	782.0000	728.0000	(6.905)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,308.0000	1,379.0000	5.428	0	0	0
15/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	450.0000	419.0000	(6.889)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	460.0000	428.0000	(6.957)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,296.0000	5,189.0000	(2.020)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	747.0000	802.0000	7.363	0	0	0
15/07/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	845.0000	787.0000	(6.864)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	978.0000	1,041.0000	6.442	0	0	0
15/07/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	504.0000	469.0000	(6.944)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,875.0000	1,957.0000	4.373	0	0	0
15/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,464.0000	1,539.0000	5.123	0	0	0
15/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	413.0000	384.0000	(7.022)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	372.0000	346.0000	(6.989)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	226.0000	244.0000	7.965	0	0	0
15/07/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	571.0000	619.0000	8.406	0	0	0
15/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	689.0000	641.0000	(6.967)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,047.0000	2,131.0000	4.104	0	0	0
15/07/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	743.0000	691.0000	(6.999)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	843.0000	902.0000	6.999	0	0	0
15/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,957.0000	4,053.0000	2.426	0	0	0
15/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	213.0000	231.0000	8.451	0	0	0
15/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	422.0000	392.0000	(7.109)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	554.0000	514.0000	(7.220)	0	0	26,596
15/07/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,047.0000	4,939.0000	(2.140)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,157.0000	1,225.0000	5.877	0	0	0
15/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,707.0000	2,796.0000	3.288	0	0	0
15/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	442.0000	483.0000	9.276	0	0	0
15/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,424.0000	1,499.0000	5.267	0	0	0
15/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,705.0000	3,597.0000	(2.915)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,817.0000	2,712.0000	(3.727)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	725.0000	674.0000	(7.034)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,048.0000	1,114.0000	6.298	0	0	0
15/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
15/07/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	778.0000	835.0000	7.326	0	0	0
15/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,270.0000	1,340.0000	5.512	0	0	0
15/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	516.0000	480.0000	(6.977)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,854.0000	3,746.0000	(2.802)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	824.0000	767.0000	(6.917)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,666.0000	1,745.0000	4.742	0	0	0
15/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,544.0000	1,621.0000	4.987	0	0	0
15/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,865.0000	2,760.0000	(3.665)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	627.0000	678.0000	8.134	0	0	0
15/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,359.0000	1,270.0000	(6.549)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
15/07/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	867.0000	808.0000	(6.805)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	491.0000	535.0000	8.961	0	0	0
15/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	413.0000	384.0000	(7.022)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,931.0000	1,832.0000	(5.127)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,888.0000	1,789.0000	(5.244)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	567.0000	527.0000	(7.055)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	201.0000	218.0000	8.458	0	0	0
15/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,721.0000	2,616.0000	(3.859)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,120.0000	1,188.0000	6.071	0	0	0
15/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,084.0000	1,151.0000	6.181	0	0	0
15/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	581.0000	540.0000	(7.057)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	541.0000	502.0000	(7.209)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,397.0000	1,307.0000	(6.442)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	516.0000	480.0000	(6.977)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	91.0000	100.0000	9.890	0	0	0
15/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	173.0000	160.0000	(7.514)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	189.0000	175.0000	(7.407)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,270.0000	1,340.0000	5.512	0	0	0
15/07/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,749.0000	1,829.0000	4.574	0	0	0
15/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,626.0000	3,721.0000	2.620	0	0	0
15/07/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,393.0000	3,486.0000	2.741	0	0	0
15/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,346.0000	1,419.0000	5.423	0	0	0
15/07/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	396.0000	368.0000	(7.071)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	395.0000	433.0000	9.620	0	0	0
15/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,194.0000	1,263.0000	5.779	0	0	0
15/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	200.0000	185.0000	(7.500)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	2,932.0000	3,023.0000	3.104	0	0	0
15/07/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,232.0000	1,302.0000	5.682	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	493.0000	458.0000	(7.099)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,041.0000	972.0000	(6.628)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,253.0000	3,346.0000	2.859	0	0	0
15/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	482.0000	448.0000	(7.054)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	176.0000	163.0000	(7.386)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	79.0000	86.0000	8.861	0	0	0
15/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	85.0000	93.0000	9.412	0	0	0
15/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	876.0000	936.0000	6.849	0	0	0
15/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,585.0000	1,662.0000	4.858	0	0	0
15/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,975.0000	1,876.0000	(5.013)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	309.0000	342.0000	10.680	0	0	0
15/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	909.0000	971.0000	6.821	0	0	0
15/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	289.0000	321.0000	11.073	0	0	0
15/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,052.0000	4,149.0000	2.394	0	0	0
15/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,918.0000	2,000.0000	4.275	0	0	0
15/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,961.0000	2,043.0000	4.182	0	0	0
15/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,962.0000	2,857.0000	(3.545)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	4,816.0000	4,915.0000	2.056	0	0	0
15/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	364.0000	339.0000	(6.868)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	357.0000	333.0000	(6.723)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	133.0000	124.0000	(6.767)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	810.0000	868.0000	7.160	0	0	0
15/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,666.0000	1,745.0000	4.742	0	0	0
15/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
15/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	350.0000	326.0000	(6.857)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,914.0000	2,808.0000	(3.638)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,337.0000	4,435.0000	2.260	0	0	0
15/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	150.0000	140.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	803.0000	747.0000	(6.974)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,004.0000	2,087.0000	4.142	0	0	0
15/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,285.0000	1,202.0000	(6.459)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,069.0000	3,161.0000	2.998	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	336.0000	314.0000	(6.548)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	239.0000	262.0000	9.623	0	0	0
15/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,004.0000	4,101.0000	2.423	0	0	0
15/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	656.0000	708.0000	7.927	0	0	0
15/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	707.0000	657.0000	(7.072)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,090.0000	2,175.0000	4.067	0	0	0
15/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	541.0000	502.0000	(7.209)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,155.0000	1,081.0000	(6.407)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	4,961.0000	5,060.0000	1.996	0	0	0
15/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,099.0000	4,196.0000	2.366	0	0	0
15/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,194.0000	1,263.0000	5.779	0	0	0
15/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,115.0000	3,207.0000	2.953	0	0	0
15/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,605.0000	3,498.0000	(2.968)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	229.0000	212.0000	(7.424)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
15/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	656.0000	610.0000	(7.012)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	146.0000	135.0000	(7.534)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,903.0000	3,796.0000	(2.741)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	233.0000	216.0000	(7.296)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	3,110.0000	3,003.0000	(3.441)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	258.0000	239.0000	(7.364)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	113.0000	123.0000	8.850	0	0	0
15/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	212.0000	196.0000	(7.547)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,258.0000	3,151.0000	(3.284)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,635.0000	1,540.0000	(5.810)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	324.0000	302.0000	(6.790)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,909.0000	4,006.0000	2.481	0	0	0
15/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	238.0000	221.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	2,887.0000	2,977.0000	3.117	0	0	0
15/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,662.0000	2,750.0000	3.306	0	0	0
15/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
15/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	357.0000	333.0000	(6.723)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,177.0000	2,263.0000	3.950	0	0	0
15/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	2,842.0000	2,932.0000	3.167	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,528.0000	4,626.0000	2.164	0	0	0
15/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,961.0000	2,043.0000	4.182	0	0	0
15/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	440.0000	410.0000	(6.818)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	116.0000	108.0000	(6.897)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	114.0000	106.0000	(7.018)	0	0	0
15/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	5,787.0000	5,888.0000	1.745	0	0	0
15/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	121.0000	132.0000	9.091	0	0	0
15/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,759.0000	1,662.0000	(5.514)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
15/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	343.0000	320.0000	(6.706)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,720.0000	4,819.0000	2.097	0	0	0
15/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,655.0000	3,548.0000	(2.927)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	318.0000	296.0000	(6.918)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,436.0000	1,345.0000	(6.337)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,014.0000	947.0000	(6.607)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,717.0000	1,621.0000	(5.591)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,673.0000	2,568.0000	(3.928)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,294.0000	2,191.0000	(4.490)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	4,101.0000	3,995.0000	(2.585)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	164.0000	152.0000	(7.317)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	431.0000	401.0000	(6.961)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,768.0000	4,867.0000	2.076	0	0	0
15/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,625.0000	2,520.0000	(4.000)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,221.0000	2,307.0000	3.872	0	0	0
15/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	189.0000	205.0000	8.466	0	0	0
15/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,504.0000	7,607.0000	1.373	0	0	0
15/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,875.0000	1,957.0000	4.373	0	0	0
15/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	372.0000	346.0000	(6.989)	0	0	0
15/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	5,884.0000	5,986.0000	1.734	0	0	0
15/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	216.0000	200.0000	(7.407)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,013.0000	1,077.0000	6.318	0	0	0
15/07/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,708.0000	1,787.0000	4.625	0	0	0
15/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
15/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,009.0000	5,109.0000	1.996	0	0	0
15/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	609.0000	566.0000	(7.061)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	418.0000	458.0000	9.569	0	0	0
15/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,953.0000	3,846.0000	(2.707)	0	0	0
15/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	5,835.0000	5,937.0000	1.748	0	0	0
15/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,134.0000	2,219.0000	3.983	0	0	0
15/07/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	672.0000	625.0000	(6.994)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	350.0000	386.0000	10.286	0	0	0
15/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
15/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	220.0000	204.0000	(7.273)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,097.0000	1,025.0000	(6.563)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	118.0000	110.0000	(6.780)	0	0	0
15/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	7,701.0000	7,805.0000	1.350	0	0	0
15/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,024.0000	3,115.0000	3.009	0	0	0
15/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	78.0000	73.0000	(6.410)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,504.0000	1,580.0000	5.053	0	0	0
15/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	2,978.0000	3,069.0000	3.056	0	0	0
15/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	5,738.0000	5,839.0000	1.760	0	0	0
15/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	450.0000	419.0000	(6.889)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	243.0000	225.0000	(7.407)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	167.0000	182.0000	8.982	0	0	0
15/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	4,913.0000	5,012.0000	2.015	0	0	0
15/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	3,061.0000	2,954.0000	(3.496)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	404.0000	376.0000	(6.931)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
15/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,797.0000	2,886.0000	3.182	0	0	0
15/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	330.0000	308.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	4,052.0000	3,945.0000	(2.641)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,530.0000	2,425.0000	(4.150)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,544.0000	1,621.0000	4.987	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	224.0000	208.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,514.0000	1,421.0000	(6.143)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	1,069.0000	998.0000	(6.642)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,498.0000	4,391.0000	(2.379)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	440.0000	410.0000	(6.818)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,720.0000	3,816.0000	2.581	0	0	0
15/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	372.0000	409.0000	9.946	0	0	0
15/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,802.0000	1,704.0000	(5.438)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
15/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
15/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	138.0000	151.0000	9.420	0	0	0
15/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	59.0000	64.0000	8.475	0	0	0
15/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	963.0000	898.0000	(6.750)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,186.0000	1,110.0000	(6.408)	0	0	0
15/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,672.0000	4,771.0000	2.119	0	0	0
15/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	2,156.0000	2,053.0000	(4.777)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	105.0000	115.0000	9.524	0	0	0
15/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	466.0000	509.0000	9.227	0	0	0
15/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,591.0000	5,693.0000	1.824	0	0	0
15/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,126.0000	1,053.0000	(6.483)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,464.0000	1,539.0000	5.123	0	0	0
15/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
15/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
15/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	460.0000	428.0000	(6.957)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	4,151.0000	4,044.0000	(2.578)	0	0	0
15/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,047.0000	8,151.0000	1.292	0	0	0
15/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	143.0000	133.0000	(6.993)	0	0	0
15/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	329.0000	364.0000	10.638	0	0	0
15/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
15/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,147.0000	4,244.0000	2.339	0	0	0
15/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	431.0000	401.0000	(6.961)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	275.0000	255.0000	(7.273)	0	0	0
15/07/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	3,506.0000	3,399.0000	(3.052)	0	0	0
15/07/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,585.0000	1,662.0000	4.858	0	0	0
15/07/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	2,202.0000	2,098.0000	(4.723)	0	0	0
15/07/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,529.0000	2,616.0000	3.440	0	0	0
15/07/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,080.0000	6,182.0000	1.678	0	0	0
15/07/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,767.0000	3,863.0000	2.548	0	0	0
15/07/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/07/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	185.0000	172.0000	(7.027)	0	0	0
15/07/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	2,388.0000	2,284.0000	(4.355)	0	0	0
15/07/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,310.0000	2,395.0000	3.680	0	0	0
15/07/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/07/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,833.0000	1,914.0000	4.419	0	0	0
15/07/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	3,159.0000	3,052.0000	(3.387)	0	0	0
15/07/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,299.0000	4,192.0000	(2.489)	0	0	0
15/07/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	7,800.0000	7,904.0000	1.333	0	0	0
15/07/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
15/07/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
15/07/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	380.0000	353.0000	(7.105)	0	0	0
15/07/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	55.0000	59.0000	7.273	0	0	0
15/07/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,052.0000	4,149.0000	2.394	0	0	0
15/07/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	7,751.0000	7,854.0000	1.329	0	0	0
15/07/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,815.0000	3,911.0000	2.516	0	0	0
15/07/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,617.0000	2,705.0000	3.363	0	0	0
15/07/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	3,308.0000	3,201.0000	(3.235)	0	0	0
15/07/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	5,982.0000	6,084.0000	1.705	0	0	0
15/07/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	306.0000	284.0000	(7.190)	0	0	0
15/07/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	264.0000	245.0000	(7.197)	0	0	0
15/07/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	1,474.0000	1,383.0000	(6.174)	0	0	0
15/07/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,504.0000	1,580.0000	5.053	0	0	0
15/07/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,480.0000	4,578.0000	2.188	0	0	0
15/07/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	178.0000	193.0000	8.427	0	0	0
15/07/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	3,357.0000	3,250.0000	(3.187)	0	0	0
15/07/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	364.0000	339.0000	(6.868)	0	0	0
15/07/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	127.0000	117.0000	(7.874)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/07/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	78.0000	73.0000	(6.410)	0	0	0
15/07/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
15/07/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
15/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,918.0000	2,000.0000	4.275	0	0	0
15/07/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	4,349.0000	4,242.0000	(2.460)	0	0	0
15/07/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	161.0000	150.0000	(6.832)	0	0	0
15/07/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,221.0000	2,307.0000	3.872	0	0	0
15/07/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
15/07/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	4,548.0000	4,441.0000	(2.353)	0	0	0
15/07/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	68.0000	74.0000	8.824	0	0	0
15/07/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,439.0000	3,533.0000	2.733	0	0	0
15/07/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	5,982.0000	6,084.0000	1.705	0	0	0
15/07/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
15/07/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,249.0000	1,170.0000	(6.325)	0	0	0
15/07/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	131.0000	122.0000	(6.870)	0	0	0
15/07/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	318.0000	296.0000	(6.918)	0	0	0
15/07/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	4,624.0000	4,723.0000	2.141	0	0	0
15/07/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,385.0000	4,482.0000	2.212	0	0	0
15/07/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	2,577.0000	2,473.0000	(4.036)	0	0	0
15/07/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
15/07/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	252.0000	281.0000	11.508	0	0	0
15/07/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	1,676.0000	1,580.0000	(5.728)	0	0	0
15/07/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	248.0000	230.0000	(7.258)	0	0	0
15/07/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	7,948.0000	8,052.0000	1.309	0	0	0
15/07/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	129.0000	141.0000	9.302	0	0	0
15/07/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	2,064.0000	1,963.0000	(4.893)	0	0	0
15/07/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
15/07/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
15/07/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
15/07/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
15/07/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	5,640.0000	5,741.0000	1.791	0	0	0
15/07/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
15/07/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	7,603.0000	7,706.0000	1.355	0	0	0
15/07/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	312.0000	290.0000	(7.051)	0	0	0
15/07/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,265.0000	2,351.0000	3.797	0	0	0
15/07/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,482.0000	2,378.0000	(4.190)	0	0	0
15/07/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,031.0000	6,133.0000	1.691	0	0	0
15/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,457.0000	3,349.0000	(3.124)	0	0	0
15/07/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	7,998.0000	8,101.0000	1.288	0	0	0
15/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	170.0000	158.0000	(7.059)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,752.0000	2,841.0000	3.234	0	0	0
15/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
15/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	3,011.0000	2,905.0000	(3.520)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,448.0000	4,341.0000	(2.406)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	73.0000	80.0000	9.589	0	0	0
15/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	2,020.0000	1,919.0000	(5.000)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,250.0000	4,143.0000	(2.518)	0	0	0
15/07/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	129.0000	120.0000	(6.977)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
15/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	269.0000	250.0000	(7.063)	0	0	0
15/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,573.0000	2,661.0000	3.420	0	0	0
15/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	182.0000	169.0000	(7.143)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
15/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,486.0000	3,580.0000	2.697	0	0	0
15/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	120.0000	112.0000	(6.667)	0	0	0
15/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,248.0000	2,145.0000	(4.582)	0	0	0
15/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,217.0000	1,140.0000	(6.327)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,673.0000	3,769.0000	2.614	0	0	0
15/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,432.0000	4,530.0000	2.211	0	0	0
15/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	271.0000	301.0000	11.070	0	0	0
15/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	4,003.0000	3,895.0000	(2.698)	0	0	0
15/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,209.0000	3,102.0000	(3.334)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	4,200.0000	4,093.0000	(2.548)	0	0	0
15/07/2009	£ / R	2009/09/14			Currency Future	13.6082	13.5675	(0.299)	13.5800	13.5800	22,281
15/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	516.0000	533.0000	3.295	0	0	0
15/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,489.0000	2,525.0000	1.446	0	0	0
15/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,594.0000	1,625.0000	1.945	0	0	0
15/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	323.0000	301.0000	(6.811)	0	0	0
15/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,002.0000	5,042.0000	0.800	0	0	0
15/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,113.0000	1,140.0000	2.426	0	0	0
15/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,400.0000	5,440.0000	0.741	0	0	0
15/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
15/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	910.0000	934.0000	2.637	0	0	0
15/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,545.0000	7,585.0000	0.530	0	0	0
15/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/07/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,208.0000	6,168.0000	(0.644)	0	0	0
15/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	171.0000	157.0000	(8.187)	0	0	0
15/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
15/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	218.0000	201.0000	(7.798)	0	0	0
15/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,555.0000	4,595.0000	0.878	0	0	0
15/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,550.0000	5,590.0000	0.721	0	0	0
15/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	721.0000	742.0000	2.913	0	0	0
15/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,269.0000	1,224.0000	(3.546)	0	0	0
15/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,418.0000	3,456.0000	1.112	0	0	0
15/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
15/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	615.0000	634.0000	3.089	0	0	0
15/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,516.0000	3,555.0000	1.109	0	0	0
15/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	4,310.0000	4,269.0000	(0.951)	0	0	0
15/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	279.0000	259.0000	(7.168)	0	0	0
15/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,249.0000	2,284.0000	1.556	0	0	0
15/07/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,074.0000	3,112.0000	1.236	0	0	0
15/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,465.0000	3,424.0000	(1.183)	0	0	0
15/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,497.0000	6,537.0000	0.616	0	0	0
15/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	375.0000	351.0000	(6.400)	0	0	0
15/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,331.0000	2,289.0000	(1.802)	0	0	0
15/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
15/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
15/07/2009	£ / R	2009/09/14	16.65	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
15/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	323.0000	301.0000	(6.811)	0	0	0
15/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
15/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,308.0000	4,347.0000	0.905	0	0	0
15/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	581.0000	600.0000	3.270	0	0	0
15/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,395.0000	7,435.0000	0.541	0	0	0
15/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,345.0000	2,380.0000	1.493	0	0	0
15/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,824.0000	1,856.0000	1.754	0	0	0
15/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
15/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	340.0000	317.0000	(6.765)	0	0	0
15/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,566.0000	3,605.0000	1.094	0	0	0
15/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	340.0000	317.0000	(6.765)	0	0	0
15/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
15/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
15/07/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,507.0000	1,463.0000	(2.920)	0	0	0
15/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,477.0000	2,436.0000	(1.655)	0	0	0
15/07/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,081.0000	1,041.0000	(3.700)	0	0	0
15/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,799.0000	5,839.0000	0.690	0	0	0
15/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	2,233.0000	2,192.0000	(1.836)	0	0	0
15/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	126.0000	129.0000	2.381	0	0	0
15/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
15/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	413.0000	388.0000	(6.053)	0	0	0
15/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,040.0000	1,001.0000	(3.750)	0	0	0
15/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
15/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
15/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
15/07/2009	£ / R	2009/09/14	19.60	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,393.0000	2,428.0000	1.463	0	0	0
15/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,731.0000	1,763.0000	1.849	0	0	0
15/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,048.0000	6,088.0000	0.661	0	0	0
15/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,829.0000	2,866.0000	1.308	0	0	0
15/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,222.0000	1,177.0000	(3.682)	0	0	0
15/07/2009	£ / R	2009/09/14	21.60	Put	Currency Future	0.0000	8,035.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	169.0000	173.0000	2.367	0	0	0
15/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,345.0000	2,380.0000	1.493	0	0	0
15/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,295.0000	7,335.0000	0.548	0	0	0
15/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	710.0000	675.0000	(4.930)	0	0	0
15/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	615.0000	634.0000	3.089	0	0	0
15/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
15/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	4,211.0000	4,170.0000	(0.974)	0	0	0
15/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	885.0000	847.0000	(4.294)	0	0	0
15/07/2009	£ / R	2009/09/14	10.60	Call	Currency Future	0.0000	2,977.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	777.0000	741.0000	(4.633)	0	0	0
15/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
15/07/2009	£ / R	2009/09/14	20.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	220.0000	226.0000	2.727	0	0	0
15/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,217.0000	3,175.0000	(1.306)	0	0	0
15/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,128.0000	1,083.0000	(3.989)	0	0	0
15/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
15/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,778.0000	1,810.0000	1.800	0	0	0
15/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	129.0000	117.0000	(9.302)	0	0	0
15/07/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,723.0000	2,681.0000	(1.542)	0	0	0
15/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,969.0000	2,928.0000	(1.381)	0	0	0
15/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,748.0000	1,705.0000	(2.460)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	11.60	Call	Currency Future	0.0000	1,997.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
15/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,640.0000	1,671.0000	1.890	0	0	0
15/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	202.0000	207.0000	2.475	0	0	0
15/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
15/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
15/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	70.0000	65.0000	(7.143)	0	0	0
15/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
15/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,058.0000	2,092.0000	1.652	0	0	0
15/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,713.0000	3,672.0000	(1.104)	0	0	0
15/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	678.0000	643.0000	(5.162)	0	0	0
15/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,709.0000	4,668.0000	(0.871)	0	0	0
15/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
15/07/2009	£ / R	2009/09/14	11.60	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,441.0000	2,477.0000	1.475	0	0	0
15/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,155.0000	1,182.0000	2.338	0	0	0
15/07/2009	£ / R	2009/09/14	17.60	Put	Currency Future	0.0000	4,050.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	413.0000	388.0000	(6.053)	0	0	0
15/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,870.0000	1,903.0000	1.765	0	0	0
15/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	129.0000	117.0000	(9.302)	0	0	0
15/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/07/2009	£ / R	2009/09/14	17.60	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	455.0000	470.0000	3.297	0	0	0
15/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,538.0000	2,574.0000	1.418	0	0	0
15/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,319.0000	3,358.0000	1.175	0	0	0
15/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	324.0000	334.0000	3.086	0	0	0
15/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	163.0000	150.0000	(7.975)	0	0	0
15/07/2009	£ / R	2009/09/14	21.60	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
15/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	180.0000	165.0000	(8.333)	0	0	0
15/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
15/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	0.0000	6,038.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,297.0000	2,332.0000	1.524	0	0	0
15/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,371.0000	1,400.0000	2.115	0	0	0
15/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,301.0000	5,341.0000	0.755	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	357.0000	333.0000	(6.723)	0	0	0
15/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	82.0000	83.0000	1.220	0	0	0
15/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
15/07/2009	£ / R	2009/09/14	10.60	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
15/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
15/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
15/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	588.0000	555.0000	(5.612)	0	0	0
15/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	455.0000	470.0000	3.297	0	0	0
15/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,526.0000	2,485.0000	(1.623)	0	0	0
15/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
15/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,072.0000	1,097.0000	2.332	0	0	0
15/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	548.0000	566.0000	3.285	0	0	0
15/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,495.0000	7,535.0000	0.534	0	0	0
15/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
15/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
15/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	259.0000	266.0000	2.703	0	0	0
15/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,201.0000	2,236.0000	1.590	0	0	0
15/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,371.0000	1,400.0000	2.115	0	0	0
15/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	4,012.0000	3,971.0000	(1.022)	0	0	0
15/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	617.0000	584.0000	(5.348)	0	0	0
15/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,011.0000	2,044.0000	1.641	0	0	0
15/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,155.0000	1,182.0000	2.338	0	0	0
15/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	581.0000	600.0000	3.270	0	0	0
15/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,011.0000	2,044.0000	1.641	0	0	0
15/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	103.0000	93.0000	(9.709)	0	0	0
15/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,514.0000	3,473.0000	(1.167)	0	0	0
15/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,549.0000	1,580.0000	2.001	0	0	0
15/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	163.0000	150.0000	(7.975)	0	0	0
15/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	266.0000	246.0000	(7.519)	0	0	0
15/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,509.0000	4,469.0000	(0.887)	0	0	0
15/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
15/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,594.0000	1,625.0000	1.945	0	0	0
15/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	532.0000	502.0000	(5.639)	0	0	0
15/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	757.0000	779.0000	2.906	0	0	0
15/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,555.0000	1,511.0000	(2.830)	0	0	0
15/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,508.0000	5,468.0000	(0.726)	0	0	0
15/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	3,316.0000	3,275.0000	(1.236)	0	0	0
15/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
15/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
15/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
15/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,699.0000	5,739.0000	0.702	0	0	0
15/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	795.0000	817.0000	2.767	0	0	0
15/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,106.0000	2,140.0000	1.614	0	0	0
15/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	253.0000	234.0000	(7.510)	0	0	0
15/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
15/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,958.0000	5,918.0000	(0.671)	0	0	0
15/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,500.0000	5,540.0000	0.727	0	0	0
15/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,363.0000	1,319.0000	(3.228)	0	0	0
15/07/2009	£ / R	2009/09/14	12.95	Put	Currency Future	154.0000	158.0000	2.597	0	0	0
15/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	308.0000	287.0000	(6.818)	0	0	0
15/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,917.0000	1,950.0000	1.721	0	0	0
15/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,459.0000	4,419.0000	(0.897)	0	0	0
15/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	457.0000	428.0000	(6.346)	0	0	0
15/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	208.0000	192.0000	(7.692)	0	0	0
15/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
15/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	848.0000	810.0000	(4.481)	0	0	0
15/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	156.0000	142.0000	(8.974)	0	0	0
15/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	103.0000	93.0000	(9.709)	0	0	0
15/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	279.0000	288.0000	3.226	0	0	0
15/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	189.0000	173.0000	(8.466)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
15/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	7,894.0000	7,935.0000	0.519	0	0	0
15/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	812.0000	775.0000	(4.557)	0	0	0
15/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	650.0000	669.0000	2.923	0	0	0
15/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,824.0000	1,856.0000	1.754	0	0	0
15/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	126.0000	129.0000	2.381	0	0	0
15/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	950.0000	974.0000	2.526	0	0	0
15/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,714.0000	3,753.0000	1.050	0	0	0
15/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
15/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	171.0000	157.0000	(8.187)	0	0	0
15/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,732.0000	2,769.0000	1.354	0	0	0
15/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
15/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	399.0000	411.0000	3.008	0	0	0
15/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,031.0000	1,056.0000	2.425	0	0	0
15/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,651.0000	1,608.0000	(2.604)	0	0	0
15/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	5,899.0000	5,939.0000	0.678	0	0	0
15/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,198.0000	1,225.0000	2.254	0	0	0
15/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,058.0000	2,092.0000	1.652	0	0	0
15/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	220.0000	226.0000	2.727	0	0	0
15/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	185.0000	190.0000	2.703	0	0	0
15/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	266.0000	246.0000	(7.519)	0	0	0
15/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	218.0000	201.0000	(7.798)	0	0	0
15/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,284.0000	1,312.0000	2.181	0	0	0
15/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	678.0000	643.0000	(5.162)	0	0	0
15/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	743.0000	707.0000	(4.845)	0	0	0
15/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	433.0000	408.0000	(5.774)	0	0	0
15/07/2009	£ / R	2009/09/14	17.50	Put	Currency Future	3,912.0000	3,951.0000	0.997	0	0	0
15/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	135.0000	123.0000	(8.889)	0	0	0
15/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
15/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	425.0000	440.0000	3.529	0	0	0
15/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,695.0000	7,735.0000	0.520	0	0	0
15/07/2009	£ / R	2009/09/14	11.50	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,327.0000	1,356.0000	2.185	0	0	0
15/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
15/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	202.0000	207.0000	2.475	0	0	0
15/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	885.0000	847.0000	(4.294)	0	0	0
15/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	114.0000	116.0000	1.754	0	0	0
15/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	425.0000	440.0000	3.529	0	0	0
15/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,113.0000	1,140.0000	2.426	0	0	0
15/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,640.0000	1,671.0000	1.890	0	0	0
15/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,327.0000	1,356.0000	2.185	0	0	0
15/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
15/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,609.0000	4,568.0000	(0.890)	0	0	0
15/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	348.0000	359.0000	3.161	0	0	0
15/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
15/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
15/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,415.0000	1,444.0000	2.049	0	0	0
15/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	710.0000	675.0000	(4.930)	0	0	0
15/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	301.0000	310.0000	2.990	0	0	0
15/07/2009	£ / R	2009/09/14	14.25	Put	Currency Future	871.0000	894.0000	2.641	0	0	0
15/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	922.0000	884.0000	(4.121)	0	0	0
15/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,614.0000	3,573.0000	(1.134)	0	0	0
15/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	506.0000	476.0000	(5.929)	0	0	0
15/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	293.0000	272.0000	(7.167)	0	0	0
15/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,198.0000	1,225.0000	2.254	0	0	0
15/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	123.0000	112.0000	(8.943)	0	0	0
15/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	560.0000	528.0000	(5.714)	0	0	0
15/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	241.0000	223.0000	(7.469)	0	0	0
15/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
15/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,624.0000	2,583.0000	(1.563)	0	0	0
15/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	3,118.0000	3,076.0000	(1.347)	0	0	0
15/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	433.0000	408.0000	(5.774)	0	0	0
15/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	685.0000	705.0000	2.920	0	0	0
15/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	156.0000	142.0000	(8.974)	0	0	0
15/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,778.0000	1,810.0000	1.800	0	0	0
15/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	961.0000	922.0000	(4.058)	0	0	0
15/07/2009	£ / R	2009/09/14	14.25	Call	Currency Future	229.0000	212.0000	(7.424)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,000.0000	961.0000	(3.900)	0	0	0
15/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,870.0000	1,903.0000	1.765	0	0	0
15/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	795.0000	817.0000	2.767	0	0	0
15/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
15/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,175.0000	1,130.0000	(3.830)	0	0	0
15/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	910.0000	934.0000	2.637	0	0	0
15/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
15/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
15/07/2009	£ / R	2009/09/14	11.50	Call	Currency Future	2,136.0000	2,094.0000	(1.966)	0	0	0
15/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,459.0000	1,489.0000	2.056	0	0	0
15/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	279.0000	259.0000	(7.168)	0	0	0
15/07/2009	£ / R	2009/09/14	15.50	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
15/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	253.0000	234.0000	(7.510)	0	0	0
15/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,415.0000	1,444.0000	2.049	0	0	0
15/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	721.0000	742.0000	2.913	0	0	0
15/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,964.0000	1,997.0000	1.680	0	0	0
15/07/2009	£ / R	2009/09/14	9.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
15/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
15/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	373.0000	384.0000	2.949	0	0	0
15/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	135.0000	123.0000	(8.889)	0	0	0
15/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	481.0000	452.0000	(6.029)	0	0	0
15/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	990.0000	1,015.0000	2.525	0	0	0
15/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	123.0000	112.0000	(8.943)	0	0	0
15/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	198.0000	182.0000	(8.081)	0	0	0
15/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,504.0000	1,534.0000	1.995	0	0	0
15/07/2009	£ / R	2009/09/14	9.50	Call	Currency Future	4,111.0000	4,070.0000	(0.997)	0	0	0
15/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	239.0000	245.0000	2.510	0	0	0
15/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,686.0000	1,717.0000	1.839	0	0	0
15/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	647.0000	613.0000	(5.255)	0	0	0
15/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	142.0000	129.0000	(9.155)	0	0	0
15/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	833.0000	855.0000	2.641	0	0	0
15/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	149.0000	136.0000	(8.725)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	848.0000	810.0000	(4.481)	0	0	0
15/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,549.0000	1,580.0000	2.001	0	0	0
15/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	757.0000	779.0000	2.906	0	0	0
15/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
15/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,240.0000	1,268.0000	2.258	0	0	0
15/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
15/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	950.0000	974.0000	2.526	0	0	0
15/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	103.0000	104.0000	0.971	0	0	0
15/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	5,849.0000	5,889.0000	0.684	0	0	0
15/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	393.0000	369.0000	(6.107)	0	0	0
15/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	324.0000	334.0000	3.086	0	0	0
15/07/2009	£ / R	2009/09/14	21.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/07/2009	£ / R	2009/09/14	21.45	Put	Currency Future	7,844.0000	7,885.0000	0.523	0	0	0
15/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	208.0000	192.0000	(7.692)	0	0	0
15/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,000.0000	961.0000	(3.900)	0	0	0
15/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
15/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	3,862.0000	3,902.0000	1.036	0	0	0
15/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	532.0000	502.0000	(5.639)	0	0	0
15/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
15/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
15/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,794.0000	7,835.0000	0.526	0	0	0
15/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,153.0000	2,188.0000	1.626	0	0	0
15/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	990.0000	1,015.0000	2.525	0	0	0
15/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	3,813.0000	3,852.0000	1.023	0	0	0
15/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	198.0000	182.0000	(8.081)	0	0	0
15/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
15/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,249.0000	2,284.0000	1.556	0	0	0
15/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	4,161.0000	4,120.0000	(0.985)	0	0	0
15/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	548.0000	566.0000	3.285	0	0	0
15/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	3,167.0000	3,126.0000	(1.295)	0	0	0
15/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	647.0000	613.0000	(5.255)	0	0	0
15/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	239.0000	245.0000	2.510	0	0	0
15/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	2,185.0000	2,143.0000	(1.922)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	485.0000	501.0000	3.299	0	0	0
15/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	357.0000	333.0000	(6.723)	0	0	0
15/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	301.0000	310.0000	2.990	0	0	0
15/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	560.0000	528.0000	(5.714)	0	0	0
15/07/2009	£ / R	2009/12/14			Currency Future	13.8423	13.7997	(0.308)	0.0000	0.0000	13,793
15/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,379.0000	7,421.0000	0.569	0	0	0
15/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	778.0000	751.0000	(3.470)	0	0	0
15/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	852.0000	823.0000	(3.404)	0	0	0
15/07/2009	£ / R	2009/12/14	19.60	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
15/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
15/07/2009	£ / R	2009/12/14	12.30	Put	Currency Future	130.0000	133.0000	2.308	0	0	0
15/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	856.0000	877.0000	2.453	0	0	0
15/07/2009	£ / R	2009/12/14	13.80	Call	Currency Future	711.0000	685.0000	(3.657)	0	0	0
15/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,673.0000	1,633.0000	(2.391)	0	0	0
15/07/2009	£ / R	2009/12/14	14.50	Call	Currency Future	478.0000	461.0000	(3.556)	0	0	0
15/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	439.0000	451.0000	2.733	0	0	0
15/07/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,136.0000	1,161.0000	2.201	0	0	0
15/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	598.0000	577.0000	(3.512)	0	0	0
15/07/2009	£ / R	2009/12/14	13.80	Put	Currency Future	668.0000	686.0000	2.695	0	0	0
15/07/2009	£ / R	2009/12/14	9.85	Call	Currency Future	0.0000	3,971.0000	100.000	0	0	0
15/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,479.0000	7,521.0000	0.562	0	0	0
15/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	21.0000	21.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	333.0000	343.0000	3.003	0	0	0
15/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,499.0000	5,540.0000	0.746	0	0	0
15/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	586.0000	602.0000	2.730	0	0	0
15/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	313.0000	301.0000	(3.834)	0	0	0
15/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,401.0000	5,442.0000	0.759	0	0	0
15/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,076.0000	1,043.0000	(3.067)	0	0	0
15/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	461.0000	474.0000	2.820	0	0	0
15/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	615.0000	594.0000	(3.415)	0	0	0
15/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	1,771.0000	1,801.0000	1.694	0	0	0
15/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	338.0000	325.0000	(3.846)	0	0	0
15/07/2009	£ / R	2009/12/14	12.20	Put	Currency Future	115.0000	117.0000	1.739	0	0	0
15/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	904.0000	874.0000	(3.319)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
15/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	581.0000	561.0000	(3.442)	0	0	0
15/07/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,476.0000	3,512.0000	1.036	0	0	0
15/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,016.0000	984.0000	(3.150)	0	0	0
15/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	416.0000	428.0000	2.885	0	0	0
15/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	889.0000	911.0000	2.475	0	0	0
15/07/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,443.0000	1,471.0000	1.940	0	0	0
15/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,523.0000	3,479.0000	(1.249)	0	0	0
15/07/2009	£ / R	2009/12/14	10.30	Put	Currency Future	29.0000	29.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	598.0000	577.0000	(3.512)	0	0	0
15/07/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,649.0000	4,607.0000	(0.903)	0	0	0
15/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	385.0000	371.0000	(3.636)	0	0	0
15/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	465.0000	448.0000	(3.656)	0	0	0
15/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	373.0000	384.0000	2.949	0	0	0
15/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	931.0000	901.0000	(3.222)	0	0	0
15/07/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,793.0000	5,834.0000	0.708	0	0	0
15/07/2009	£ / R	2009/12/14	9.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	670.0000	647.0000	(3.433)	0	0	0
15/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,204.0000	1,169.0000	(2.907)	0	0	0
15/07/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,670.0000	3,626.0000	(1.199)	0	0	0
15/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	697.0000	716.0000	2.726	0	0	0
15/07/2009	£ / R	2009/12/14	20.30	Call	Currency Future	27.0000	27.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	790.0000	811.0000	2.658	0	0	0
15/07/2009	£ / R	2009/12/14	21.85	Put	Currency Future	0.0000	8,068.0000	100.000	0	0	0
15/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	856.0000	877.0000	2.453	0	0	0
15/07/2009	£ / R	2009/12/14	10.20	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
15/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	689.0000	666.0000	(3.338)	0	0	0
15/07/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,010.0000	5,050.0000	0.798	0	0	0
15/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	615.0000	594.0000	(3.415)	0	0	0
15/07/2009	£ / R	2009/12/14	14.20	Call	Currency Future	565.0000	545.0000	(3.540)	0	0	0
15/07/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,693.0000	2,650.0000	(1.597)	0	0	0
15/07/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,403.0000	1,431.0000	1.996	0	0	0
15/07/2009	£ / R	2009/12/14	18.80	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
15/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	958.0000	928.0000	(3.132)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	802.0000	775.0000	(3.367)	0	0	0
15/07/2009	£ / R 2009/12/14	21.35	Put	Currency Future	7,528.0000	7,570.0000	0.558	0	0	0
15/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,204.0000	1,169.0000	(2.907)	0	0	0
15/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
15/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	20.0000	20.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	823.0000	844.0000	2.552	0	0	0
15/07/2009	£ / R 2009/12/14	21.85	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
15/07/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,574.0000	4,613.0000	0.853	0	0	0
15/07/2009	£ / R 2009/12/14	14.20	Put	Currency Future	923.0000	945.0000	2.384	0	0	0
15/07/2009	£ / R 2009/12/14	12.70	Call	Currency Future	1,350.0000	1,312.0000	(2.815)	0	0	0
15/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,757.0000	1,717.0000	(2.277)	0	0	0
15/07/2009	£ / R 2009/12/14	14.85	Call	Currency Future	395.0000	381.0000	(3.544)	0	0	0
15/07/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,596.0000	2,552.0000	(1.695)	0	0	0
15/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	992.0000	1,015.0000	2.319	0	0	0
15/07/2009	£ / R 2009/12/14	17.85	Put	Currency Future	0.0000	4,132.0000	100.000	0	0	0
15/07/2009	£ / R 2009/12/14	12.70	Put	Currency Future	208.0000	212.0000	1.923	0	0	0
15/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
15/07/2009	£ / R 2009/12/14	9.80	Call	Currency Future	4,062.0000	4,020.0000	(1.034)	0	0	0
15/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	534.0000	515.0000	(3.558)	0	0	0
15/07/2009	£ / R 2009/12/14	17.85	Call	Currency Future	0.0000	81.0000	100.000	0	0	0
15/07/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,502.0000	4,459.0000	(0.955)	0	0	0
15/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	453.0000	436.0000	(3.753)	0	0	0
15/07/2009	£ / R 2009/12/14	9.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	12.60	Call	Currency Future	1,428.0000	1,389.0000	(2.731)	0	0	0
15/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
15/07/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,543.0000	5,501.0000	(0.758)	0	0	0
15/07/2009	£ / R 2009/12/14	15.85	Put	Currency Future	0.0000	2,280.0000	100.000	0	0	0
15/07/2009	£ / R 2009/12/14	10.30	Call	Currency Future	3,572.0000	3,528.0000	(1.232)	0	0	0
15/07/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	14.75	Call	Currency Future	417.0000	402.0000	(3.597)	0	0	0
15/07/2009	£ / R 2009/12/14	10.50	Call	Currency Future	3,376.0000	3,333.0000	(1.274)	0	0	0
15/07/2009	£ / R 2009/12/14	12.60	Put	Currency Future	186.0000	189.0000	1.613	0	0	0
15/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	613.0000	629.0000	2.610	0	0	0
15/07/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	9.85	Put	Currency Future	0.0000	21.0000	100.000	0	0	0
15/07/2009	£ / R 2009/12/14	18.10	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,325.0000	1,352.0000	2.038	0	0	0
15/07/2009	£ / R 2009/12/14	9.50	Call	Currency Future	4,355.0000	4,312.0000	(0.987)	0	0	0
15/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	261.0000	269.0000	3.065	0	0	0
15/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	101.0000	103.0000	1.980	0	0	0
15/07/2009	£ / R 2009/12/14	19.35	Put	Currency Future	5,548.0000	5,589.0000	0.739	0	0	0
15/07/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,993.0000	5,950.0000	(0.718)	0	0	0
15/07/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,645.0000	1,676.0000	1.884	0	0	0
15/07/2009	£ / R 2009/12/14	10.50	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
15/07/2009	£ / R 2009/12/14	11.30	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
15/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	633.0000	611.0000	(3.476)	0	0	0
15/07/2009	£ / R 2009/12/14	11.85	Call	Currency Future	0.0000	2,024.0000	100.000	0	0	0
15/07/2009	£ / R 2009/12/14	16.60	Call	Currency Future	160.0000	152.0000	(5.000)	0	0	0
15/07/2009	£ / R 2009/12/14	21.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,210.0000	1,236.0000	2.149	0	0	0
15/07/2009	£ / R 2009/12/14	11.50	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
15/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	261.0000	269.0000	3.065	0	0	0
15/07/2009	£ / R 2009/12/14	21.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/07/2009	£ / R 2009/12/14	10.75	Call	Currency Future	3,132.0000	3,089.0000	(1.373)	0	0	0
15/07/2009	£ / R 2009/12/14	12.80	Put	Currency Future	232.0000	236.0000	1.724	0	0	0
15/07/2009	£ / R 2009/12/14	15.85	Call	Currency Future	0.0000	229.0000	100.000	0	0	0
15/07/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,748.0000	4,706.0000	(0.885)	0	0	0
15/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,248.0000	1,275.0000	2.163	0	0	0
15/07/2009	£ / R 2009/12/14	12.50	Call	Currency Future	1,508.0000	1,468.0000	(2.653)	0	0	0
15/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,303.0000	5,344.0000	0.773	0	0	0
15/07/2009	£ / R 2009/12/14	10.75	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
15/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	353.0000	363.0000	2.833	0	0	0
15/07/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,570.0000	3,607.0000	1.036	0	0	0
15/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	560.0000	575.0000	2.679	0	0	0
15/07/2009	£ / R 2009/12/14	11.85	Put	Currency Future	0.0000	74.0000	100.000	0	0	0
15/07/2009	£ / R 2009/12/14	16.60	Put	Currency Future	2,918.0000	2,953.0000	1.199	0	0	0
15/07/2009	£ / R 2009/12/14	19.35	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
15/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,173.0000	1,198.0000	2.131	0	0	0
15/07/2009	£ / R 2009/12/14	11.50	Call	Currency Future	2,402.0000	2,358.0000	(1.832)	0	0	0
15/07/2009	£ / R 2009/12/14	19.10	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
15/07/2009	£ / R 2009/12/14	11.75	Call	Currency Future	2,161.0000	2,117.0000	(2.036)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,274.0000	1,236.0000	(2.983)	0	0	0
15/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	778.0000	751.0000	(3.470)	0	0	0
15/07/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	10.35	Put	Currency Future	30.0000	30.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	9.30	Call	Currency Future	4,551.0000	4,508.0000	(0.945)	0	0	0
15/07/2009	£ / R 2009/12/14	10.85	Call	Currency Future	3,035.0000	2,991.0000	(1.450)	0	0	0
15/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	728.0000	747.0000	2.610	0	0	0
15/07/2009	£ / R 2009/12/14	12.50	Put	Currency Future	166.0000	169.0000	1.807	0	0	0
15/07/2009	£ / R 2009/12/14	21.10	Put	Currency Future	7,280.0000	7,322.0000	0.577	0	0	0
15/07/2009	£ / R 2009/12/14	11.75	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	0
15/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	112.0000	106.0000	(5.357)	0	0	0
15/07/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,333.0000	4,372.0000	0.900	0	0	0
15/07/2009	£ / R 2009/12/14	11.35	Call	Currency Future	2,548.0000	2,504.0000	(1.727)	0	0	0
15/07/2009	£ / R 2009/12/14	10.85	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
15/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	440.0000	424.0000	(3.636)	0	0	0
15/07/2009	£ / R 2009/12/14	15.75	Call	Currency Future	251.0000	242.0000	(3.586)	0	0	0
15/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	755.0000	729.0000	(3.444)	0	0	0
15/07/2009	£ / R 2009/12/14	15.10	Call	Currency Future	347.0000	334.0000	(3.746)	0	0	0
15/07/2009	£ / R 2009/12/14	15.80	Call	Currency Future	245.0000	236.0000	(3.673)	0	0	0
15/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	586.0000	602.0000	2.730	0	0	0
15/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	823.0000	844.0000	2.552	0	0	0
15/07/2009	£ / R 2009/12/14	7.60	Call	Currency Future	6,242.0000	6,200.0000	(0.673)	0	0	0
15/07/2009	£ / R 2009/12/14	17.35	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
15/07/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,631.0000	1,591.0000	(2.452)	0	0	0
15/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	19.0000	19.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,523.0000	1,552.0000	1.904	0	0	0
15/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,203.0000	2,236.0000	1.498	0	0	0
15/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	461.0000	474.0000	2.820	0	0	0
15/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
15/07/2009	£ / R 2009/12/14	19.85	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
15/07/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,159.0000	2,192.0000	1.528	0	0	0
15/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	1,045.0000	1,013.0000	(3.062)	0	0	0
15/07/2009	£ / R 2009/12/14	15.00	Call	Currency Future	365.0000	352.0000	(3.562)	0	0	0
15/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	904.0000	874.0000	(3.319)	0	0	0
15/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	3,617.0000	3,654.0000	1.023	0	0	0
15/07/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,039.0000	6,081.0000	0.695	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,364.0000	1,391.0000	1.979	0	0	0
15/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	509.0000	523.0000	2.750	0	0	0
15/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	852.0000	823.0000	(3.404)	0	0	0
15/07/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,278.0000	3,235.0000	(1.312)	0	0	0
15/07/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,148.0000	3,184.0000	1.144	0	0	0
15/07/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,382.0000	3,418.0000	1.064	0	0	0
15/07/2009	£ / R 2009/12/14	14.80	Call	Currency Future	406.0000	391.0000	(3.695)	0	0	0
15/07/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,844.0000	1,803.0000	(2.223)	0	0	0
15/07/2009	£ / R 2009/12/14	16.85	Call	Currency Future	141.0000	134.0000	(4.965)	0	0	0
15/07/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,604.0000	1,634.0000	1.870	0	0	0
15/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	755.0000	729.0000	(3.444)	0	0	0
15/07/2009	£ / R 2009/12/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	£ / R 2009/12/14	15.35	Put	Currency Future	1,813.0000	1,844.0000	1.710	0	0	0
15/07/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,485.0000	6,527.0000	0.648	0	0	0
15/07/2009	£ / R 2009/12/14	13.00	Call	Currency Future	1,138.0000	1,105.0000	(2.900)	0	0	0
15/07/2009	£ / R 2009/12/14	10.60	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
15/07/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,286.0000	1,313.0000	2.100	0	0	0
15/07/2009	£ / R 2009/12/14	12.35	Put	Currency Future	139.0000	141.0000	1.439	0	0	0
15/07/2009	£ / R 2009/12/14	17.10	Call	Currency Future	124.0000	118.0000	(4.839)	0	0	0
15/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,210.0000	1,236.0000	2.149	0	0	0
15/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	509.0000	523.0000	2.750	0	0	0
15/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	505.0000	487.0000	(3.564)	0	0	0
15/07/2009	£ / R 2009/12/14	15.35	Call	Currency Future	305.0000	294.0000	(3.607)	0	0	0
15/07/2009	£ / R 2009/12/14	15.50	Call	Currency Future	283.0000	273.0000	(3.534)	0	0	0
15/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
15/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	689.0000	666.0000	(3.338)	0	0	0
15/07/2009	£ / R 2009/12/14	15.20	Call	Currency Future	329.0000	317.0000	(3.647)	0	0	0
15/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	534.0000	549.0000	2.809	0	0	0
15/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	733.0000	707.0000	(3.547)	0	0	0
15/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,063.0000	1,087.0000	2.258	0	0	0
15/07/2009	£ / R 2009/12/14	11.10	Call	Currency Future	2,791.0000	2,747.0000	(1.576)	0	0	0
15/07/2009	£ / R 2009/12/14	15.60	Call	Currency Future	270.0000	260.0000	(3.704)	0	0	0
15/07/2009	£ / R 2009/12/14	14.45	Call	Currency Future	491.0000	474.0000	(3.462)	0	0	0
15/07/2009	£ / R 2009/12/14	17.50	Call	Currency Future	102.0000	96.0000	(5.882)	0	0	0
15/07/2009	£ / R 2009/12/14	17.75	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
15/07/2009	£ / R 2009/12/14	13.55	Call	Currency Future	827.0000	799.0000	(3.386)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	640.0000	657.0000	2.656	0	0	0
15/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,099.0000	1,124.0000	2.275	0	0	0
15/07/2009	£ / R	2009/12/14	9.75	Call	Currency Future	4,111.0000	4,068.0000	(1.046)	0	0	0
15/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	296.0000	305.0000	3.041	0	0	0
15/07/2009	£ / R	2009/12/14	19.75	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
15/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	613.0000	629.0000	2.610	0	0	0
15/07/2009	£ / R	2009/12/14	21.50	Put	Currency Future	7,678.0000	7,720.0000	0.547	0	0	0
15/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	802.0000	775.0000	(3.367)	0	0	0
15/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
15/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	278.0000	287.0000	3.237	0	0	0
15/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	549.0000	530.0000	(3.461)	0	0	0
15/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	520.0000	501.0000	(3.654)	0	0	0
15/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	1,941.0000	1,973.0000	1.649	0	0	0
15/07/2009	£ / R	2009/12/14	17.75	Put	Currency Future	3,998.0000	4,036.0000	0.950	0	0	0
15/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,687.0000	1,717.0000	1.778	0	0	0
15/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	560.0000	575.0000	2.679	0	0	0
15/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	856.0000	877.0000	2.453	0	0	0
15/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,027.0000	1,051.0000	2.337	0	0	0
15/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,027.0000	2,060.0000	1.628	0	0	0
15/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	485.0000	499.0000	2.887	0	0	0
15/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,768.0000	3,725.0000	(1.141)	0	0	0
15/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	7,926.0000	7,968.0000	0.530	0	0	0
15/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	640.0000	657.0000	2.656	0	0	0
15/07/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,237.0000	1,202.0000	(2.829)	0	0	0
15/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	697.0000	716.0000	2.726	0	0	0
15/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	453.0000	436.0000	(3.753)	0	0	0
15/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	440.0000	424.0000	(3.636)	0	0	0
15/07/2009	£ / R	2009/12/14	14.25	Put	Currency Future	957.0000	980.0000	2.403	0	0	0
15/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	245.0000	252.0000	2.857	0	0	0
15/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
15/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	5,941.0000	5,982.0000	0.690	0	0	0
15/07/2009	£ / R	2009/12/14	14.70	Call	Currency Future	429.0000	413.0000	(3.730)	0	0	0
15/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	670.0000	647.0000	(3.433)	0	0	0
15/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,248.0000	1,275.0000	2.163	0	0	0
15/07/2009	£ / R	2009/12/14	21.75	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
15/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	728.0000	747.0000	2.610	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,063.0000	1,087.0000	2.258	0	0	0
15/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	877.0000	848.0000	(3.307)	0	0	0
15/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	733.0000	707.0000	(3.547)	0	0	0
15/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,563.0000	1,593.0000	1.919	0	0	0
15/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	759.0000	779.0000	2.635	0	0	0
15/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	505.0000	487.0000	(3.564)	0	0	0
15/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	651.0000	629.0000	(3.379)	0	0	0
15/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	598.0000	577.0000	(3.512)	0	0	0
15/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	356.0000	343.0000	(3.652)	0	0	0
15/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	485.0000	499.0000	2.887	0	0	0
15/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	385.0000	371.0000	(3.636)	0	0	0
15/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,027.0000	1,051.0000	2.337	0	0	0
15/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,076.0000	1,043.0000	(3.067)	0	0	0
15/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,443.0000	1,471.0000	1.940	0	0	0
15/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	560.0000	575.0000	2.679	0	0	0
15/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	520.0000	501.0000	(3.654)	0	0	0
15/07/2009	£ / R	2009/12/14	21.70	Put	Currency Future	7,877.0000	7,919.0000	0.533	0	0	0
15/07/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,483.0000	1,511.0000	1.888	0	0	0
15/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	889.0000	911.0000	2.475	0	0	0
15/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,171.0000	1,136.0000	(2.989)	0	0	0
15/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	4,208.0000	4,166.0000	(0.998)	0	0	0
15/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	220.0000	224.0000	1.818	0	0	0
15/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	651.0000	629.0000	(3.379)	0	0	0
15/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	802.0000	775.0000	(3.367)	0	0	0
15/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,045.0000	1,013.0000	(3.062)	0	0	0
15/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	333.0000	343.0000	3.003	0	0	0
15/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	465.0000	448.0000	(3.656)	0	0	0
15/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,312.0000	1,274.0000	(2.896)	0	0	0
15/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,695.0000	5,736.0000	0.720	0	0	0
15/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	2,257.0000	2,213.0000	(1.949)	0	0	0
15/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,173.0000	1,198.0000	2.131	0	0	0
15/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,107.0000	1,073.0000	(3.071)	0	0	0
15/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	37.0000	37.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	697.0000	716.0000	2.726	0	0	0
15/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	877.0000	848.0000	(3.307)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,759.0000	3,797.0000	1.011	0	0	0
15/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	689.0000	666.0000	(3.338)	0	0	0
15/07/2009	£ / R	2009/12/14	13.25	Call	Currency Future	987.0000	956.0000	(3.141)	0	0	0
15/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
15/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	353.0000	363.0000	2.833	0	0	0
15/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,016.0000	984.0000	(3.150)	0	0	0
15/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
15/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	373.0000	384.0000	2.949	0	0	0
15/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	581.0000	561.0000	(3.442)	0	0	0
15/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	375.0000	361.0000	(3.733)	0	0	0
15/07/2009	£ / R	2009/12/14	13.05	Put	Currency Future	314.0000	324.0000	3.185	0	0	0
15/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	790.0000	811.0000	2.658	0	0	0
15/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	1,389.0000	1,350.0000	(2.808)	0	0	0
15/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	633.0000	611.0000	(3.476)	0	0	0
15/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	759.0000	779.0000	2.635	0	0	0
15/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	3,230.0000	3,186.0000	(1.362)	0	0	0
15/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	263.0000	253.0000	(3.802)	0	0	0
15/07/2009	£ / R	2009/12/14	11.70	Call	Currency Future	2,209.0000	2,165.0000	(1.992)	0	0	0
15/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
15/07/2009	£ / R	2009/12/14	10.70	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
15/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	394.0000	406.0000	3.046	0	0	0
15/07/2009	£ / R	2009/12/14	9.70	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	197.0000	200.0000	1.523	0	0	0
15/07/2009	£ / R	2009/12/14	9.70	Call	Currency Future	4,159.0000	4,117.0000	(1.010)	0	0	0
15/07/2009	£ / R	2009/12/14	15.70	Call	Currency Future	257.0000	247.0000	(3.891)	0	0	0
15/07/2009	£ / R	2009/12/14	17.70	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
15/07/2009	£ / R	2009/12/14	21.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
15/07/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,115.0000	2,148.0000	1.560	0	0	0
15/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	5,892.0000	5,933.0000	0.696	0	0	0
15/07/2009	£ / R	2009/12/14	17.70	Put	Currency Future	3,950.0000	3,988.0000	0.962	0	0	0
15/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
15/07/2009	£ / R	2009/12/14	21.65	Put	Currency Future	7,827.0000	7,869.0000	0.537	0	0	0
15/07/2009	£ / R	2009/12/14	10.70	Call	Currency Future	3,181.0000	3,138.0000	(1.352)	0	0	0
15/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,071.0000	2,104.0000	1.593	0	0	0
15/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
15/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	5,842.0000	5,884.0000	0.719	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	3,902.0000	3,940.0000	0.974	0	0	0
15/07/2009	£ / R	2009/12/14	21.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
15/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	95.0000	90.0000	(5.263)	0	0	0
15/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	439.0000	451.0000	2.733	0	0	0
15/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	931.0000	901.0000	(3.222)	0	0	0
15/07/2009	£ / R	2010/03/15			Currency Future	14.0727	14.0306	(0.299)	0.0000	0.0000	27
15/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	555.0000	569.0000	2.523	0	0	0
15/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	0.0000	190.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,640.0000	4,598.0000	(0.905)	0	0	0
15/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
15/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,259.0000	1,229.0000	(2.383)	0	0	0
15/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	629.0000	645.0000	2.544	0	0	0
15/07/2009	£ / R	2010/03/15	13.05	Put	Currency Future	0.0000	392.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	506.0000	493.0000	(2.569)	0	0	0
15/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	963.0000	940.0000	(2.388)	0	0	0
15/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,786.0000	4,744.0000	(0.878)	0	0	0
15/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,102.0000	1,075.0000	(2.450)	0	0	0
15/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	0.0000	2,414.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	1,883.0000	1,913.0000	1.593	0	0	0
15/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	790.0000	809.0000	2.405	0	0	0
15/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	18.05	Put	Currency Future	0.0000	4,209.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,617.0000	3,652.0000	0.968	0	0	0
15/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	486.0000	499.0000	2.675	0	0	0
15/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,818.0000	3,776.0000	(1.100)	0	0	0
15/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	1,178.0000	1,150.0000	(2.377)	0	0	0
15/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	214.0000	220.0000	2.804	0	0	0
15/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
15/07/2009	£ / R	2010/03/15	20.05	Put	Currency Future	0.0000	6,112.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	239.0000	233.0000	(2.510)	0	0	0
15/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
15/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	5,976.0000	6,015.0000	0.653	0	0	0
15/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	0.0000	1,373.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,495.0000	5,533.0000	0.692	0	0	0
15/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	79.0000	78.0000	(1.266)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	0.0000	8,054.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	117.0000	113.0000	(3.419)	0	0	0
15/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	36.0000	36.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	33.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,851.0000	2,809.0000	(1.473)	0	0	0
15/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	0.0000	34.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,837.0000	1,800.0000	(2.014)	0	0	0
15/07/2009	£ / R	2010/03/15	20.05	Call	Currency Future	0.0000	92.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	88.0000	88.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	12.05	Put	Currency Future	0.0000	140.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,711.0000	2,669.0000	(1.549)	0	0	0
15/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	0.0000	395.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	7,717.0000	7,759.0000	0.544	0	0	0
15/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,206.0000	4,163.0000	(1.022)	0	0	0
15/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	0.0000	64.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,672.0000	3,629.0000	(1.171)	0	0	0
15/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	5,783.0000	5,821.0000	0.657	0	0	0
15/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	7,913.0000	7,956.0000	0.543	0	0	0
15/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
15/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	40.0000	40.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,955.0000	1,917.0000	(1.944)	0	0	0
15/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,591.0000	5,629.0000	0.680	0	0	0
15/07/2009	£ / R	2010/03/15	10.45	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
15/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
15/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,233.0000	3,190.0000	(1.330)	0	0	0
15/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	985.0000	961.0000	(2.437)	0	0	0
15/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
15/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,522.0000	7,564.0000	0.558	0	0	0
15/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,424.0000	7,466.0000	0.566	0	0	0
15/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
15/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,053.0000	1,028.0000	(2.374)	0	0	0
15/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	182.0000	187.0000	2.747	0	0	0
15/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	809.0000	789.0000	(2.472)	0	0	0
15/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	707.0000	725.0000	2.546	0	0	0
15/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,036.0000	1,059.0000	2.220	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,030.0000	1,005.0000	(2.427)	0	0	0
15/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	762.0000	781.0000	2.493	0	0	0
15/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	112.0000	108.0000	(3.571)	0	0	0
15/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	0.0000	2,121.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	681.0000	697.0000	2.349	0	0	0
15/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	43.0000	43.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,351.0000	5,389.0000	0.710	0	0	0
15/07/2009	£ / R	2010/03/15	10.05	Put	Currency Future	0.0000	40.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,639.0000	5,677.0000	0.674	0	0	0
15/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,007.0000	983.0000	(2.383)	0	0	0
15/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	0.0000	4,021.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,571.0000	7,612.0000	0.542	0	0	0
15/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	124.0000	119.0000	(4.032)	0	0	0
15/07/2009	£ / R	2010/03/15	11.05	Call	Currency Future	0.0000	3,045.0000	100.000	0	0	0
15/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	252.0000	246.0000	(2.381)	0	0	0
15/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	51.0000	51.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	878.0000	898.0000	2.278	0	0	0
15/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	5,928.0000	5,966.0000	0.641	0	0	0
15/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	367.0000	358.0000	(2.452)	0	0	0
15/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,617.0000	2,576.0000	(1.567)	0	0	0
15/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	37.0000	37.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,594.0000	2,627.0000	1.272	0	0	0
15/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,574.0000	3,531.0000	(1.203)	0	0	0
15/07/2009	£ / R	2010/03/15	14.05	Call	Currency Future	901.0000	879.0000	(2.442)	0	0	0
15/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	7,864.0000	7,907.0000	0.547	0	0	0
15/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	95.0000	95.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	101.0000	97.0000	(3.960)	0	0	0
15/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,480.0000	3,515.0000	1.006	0	0	0
15/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	604.0000	619.0000	2.483	0	0	0
15/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,543.0000	4,500.0000	(0.947)	0	0	0
15/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	20.0000	20.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	7,815.0000	7,857.0000	0.537	0	0	0
15/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,764.0000	1,792.0000	1.587	0	0	0
15/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,760.0000	1,724.0000	(2.045)	0	0	0
15/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
15/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,126.0000	1,099.0000	(2.398)	0	0	0
15/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	487.0000	475.0000	(2.464)	0	0	0
15/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,477.0000	3,434.0000	(1.237)	0	0	0
15/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,295.0000	2,255.0000	(1.743)	0	0	0
15/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	735.0000	752.0000	2.313	0	0	0
15/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	728.0000	710.0000	(2.473)	0	0	0
15/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
15/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,278.0000	7,319.0000	0.563	0	0	0
15/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	536.0000	523.0000	(2.425)	0	0	0
15/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	681.0000	697.0000	2.349	0	0	0
15/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,708.0000	3,744.0000	0.971	0	0	0
15/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,525.0000	2,484.0000	(1.624)	0	0	0
15/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
15/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,185.0000	3,142.0000	(1.350)	0	0	0
15/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	319.0000	327.0000	2.508	0	0	0
15/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	292.0000	284.0000	(2.740)	0	0	0
15/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	2,810.0000	2,844.0000	1.210	0	0	0
15/07/2009	£ / R	2010/03/15	15.65	Call	Currency Future	469.0000	457.0000	(2.559)	0	0	0
15/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	38.0000	38.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,250.0000	2,210.0000	(1.778)	0	0	0
15/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	642.0000	626.0000	(2.492)	0	0	0
15/07/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,255.0000	2,286.0000	1.375	0	0	0
15/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	333.0000	324.0000	(2.703)	0	0	0
15/07/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,800.0000	3,837.0000	0.974	0	0	0
15/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	5,880.0000	5,918.0000	0.646	0	0	0
15/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	127.0000	130.0000	2.362	0	0	0
15/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	428.0000	417.0000	(2.570)	0	0	0
15/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	1,964.0000	1,994.0000	1.527	0	0	0
15/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,685.0000	1,650.0000	(2.077)	0	0	0
15/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	497.0000	484.0000	(2.616)	0	0	0
15/07/2009	£ / R	2010/03/15	10.95	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
15/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,420.0000	1,446.0000	1.831	0	0	0
15/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,119.0000	3,154.0000	1.122	0	0	0
15/07/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,205.0000	1,229.0000	1.992	0	0	0
15/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	617.0000	601.0000	(2.593)	0	0	0
15/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,282.0000	3,239.0000	(1.310)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,053.0000	1,028.0000	(2.374)	0	0	0
15/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,379.0000	3,336.0000	(1.273)	0	0	0
15/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	942.0000	919.0000	(2.442)	0	0	0
15/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	349.0000	359.0000	2.865	0	0	0
15/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	31.0000	31.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	205.0000	200.0000	(2.439)	0	0	0
15/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	231.0000	225.0000	(2.597)	0	0	0
15/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	819.0000	839.0000	2.442	0	0	0
15/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,297.0000	2,329.0000	1.393	0	0	0
15/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,254.0000	4,211.0000	(1.011)	0	0	0
15/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	579.0000	594.0000	2.591	0	0	0
15/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	238.0000	244.0000	2.521	0	0	0
15/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,472.0000	1,439.0000	(2.242)	0	0	0
15/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
15/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,275.0000	1,300.0000	1.961	0	0	0
15/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	35.0000	35.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,341.0000	2,301.0000	(1.709)	0	0	0
15/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	290.0000	297.0000	2.414	0	0	0
15/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	698.0000	681.0000	(2.436)	0	0	0
15/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,494.0000	1,521.0000	1.807	0	0	0
15/07/2009	£ / R	2010/03/15	11.85	Put	Currency Future	118.0000	120.0000	1.695	0	0	0
15/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,152.0000	1,124.0000	(2.431)	0	0	0
15/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	669.0000	653.0000	(2.392)	0	0	0
15/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	263.0000	270.0000	2.662	0	0	0
15/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	420.0000	409.0000	(2.619)	0	0	0
15/07/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,541.0000	1,508.0000	(2.141)	0	0	0
15/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,032.0000	4,069.0000	0.918	0	0	0
15/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,613.0000	1,578.0000	(2.170)	0	0	0
15/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	321.0000	312.0000	(2.804)	0	0	0
15/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,158.0000	4,116.0000	(1.010)	0	0	0
15/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	629.0000	614.0000	(2.385)	0	0	0
15/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,432.0000	2,392.0000	(1.645)	0	0	0
15/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	23.0000	23.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,457.0000	1,483.0000	1.784	0	0	0
15/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	110.0000	111.0000	0.909	0	0	0
15/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,046.0000	2,077.0000	1.515	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,507.0000	1,473.0000	(2.256)	0	0	0
15/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,350.0000	4,307.0000	(0.989)	0	0	0
15/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	223.0000	217.0000	(2.691)	0	0	0
15/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	91.0000	92.0000	1.099	0	0	0
15/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	202.0000	196.0000	(2.970)	0	0	0
15/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	334.0000	343.0000	2.695	0	0	0
15/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,077.0000	1,051.0000	(2.414)	0	0	0
15/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,347.0000	1,372.0000	1.856	0	0	0
15/07/2009	£ / R	2010/03/15	16.65	Put	Currency Future	2,898.0000	2,932.0000	1.173	0	0	0
15/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	226.0000	232.0000	2.655	0	0	0
15/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,079.0000	4,116.0000	0.907	0	0	0
15/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	122.0000	125.0000	2.459	0	0	0
15/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,129.0000	2,160.0000	1.456	0	0	0
15/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,446.0000	4,404.0000	(0.945)	0	0	0
15/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	743.0000	725.0000	(2.423)	0	0	0
15/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	286.0000	279.0000	(2.448)	0	0	0
15/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,213.0000	2,244.0000	1.401	0	0	0
15/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	654.0000	671.0000	2.599	0	0	0
15/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	3,893.0000	3,929.0000	0.925	0	0	0
15/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,798.0000	1,762.0000	(2.002)	0	0	0
15/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	435.0000	425.0000	(2.299)	0	0	0
15/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	452.0000	441.0000	(2.434)	0	0	0
15/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	1,924.0000	1,953.0000	1.507	0	0	0
15/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	3,986.0000	4,022.0000	0.903	0	0	0
15/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	216.0000	210.0000	(2.778)	0	0	0
15/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,170.0000	1,194.0000	2.051	0	0	0
15/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,075.0000	3,109.0000	1.106	0	0	0
15/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	309.0000	301.0000	(2.589)	0	0	0
15/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	339.0000	331.0000	(2.360)	0	0	0
15/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	209.0000	203.0000	(2.871)	0	0	0
15/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	2,986.0000	3,020.0000	1.139	0	0	0
15/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,767.0000	2,800.0000	1.193	0	0	0
15/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0
15/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	235.0000	229.0000	(2.553)	0	0	0
15/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,164.0000	3,198.0000	1.075	0	0	0
15/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	56.0000	56.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R 2010/03/15	9.75	Put	Currency Future	27.0000	27.0000	-	0	0	0
15/07/2009	£ / R 2010/03/15	17.50	Put	Currency Future	3,662.0000	3,698.0000	0.983	0	0	0
15/07/2009	£ / R 2010/03/15	10.50	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
15/07/2009	£ / R 2010/03/15	10.50	Call	Currency Future	3,623.0000	3,580.0000	(1.187)	0	0	0
15/07/2009	£ / R 2010/03/15	11.50	Call	Currency Future	2,664.0000	2,622.0000	(1.577)	0	0	0
15/07/2009	£ / R 2010/03/15	9.50	Call	Currency Future	4,591.0000	4,549.0000	(0.915)	0	0	0
15/07/2009	£ / R 2010/03/15	9.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
15/07/2009	£ / R 2010/03/15	9.60	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/07/2009	£ / R 2010/03/15	9.60	Call	Currency Future	4,494.0000	4,452.0000	(0.935)	0	0	0
15/07/2009	£ / R 2010/03/15	14.70	Call	Currency Future	683.0000	666.0000	(2.489)	0	0	0
15/07/2009	£ / R 2010/03/15	11.70	Put	Currency Future	106.0000	107.0000	0.943	0	0	0
15/07/2009	£ / R 2010/03/15	10.70	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
15/07/2009	£ / R 2010/03/15	12.70	Put	Currency Future	276.0000	283.0000	2.536	0	0	0
15/07/2009	£ / R 2010/03/15	12.70	Call	Currency Future	1,649.0000	1,614.0000	(2.122)	0	0	0
15/07/2009	£ / R 2010/03/15	14.70	Put	Currency Future	1,311.0000	1,336.0000	1.907	0	0	0
15/07/2009	£ / R 2010/03/15	16.70	Call	Currency Future	315.0000	306.0000	(2.857)	0	0	0
15/07/2009	£ / R 2010/03/15	17.70	Put	Currency Future	3,847.0000	3,883.0000	0.936	0	0	0
15/07/2009	£ / R 2010/03/15	17.70	Call	Currency Future	219.0000	214.0000	(2.283)	0	0	0
15/07/2009	£ / R 2010/03/15	16.70	Put	Currency Future	2,942.0000	2,976.0000	1.156	0	0	0
15/07/2009	£ / R 2010/03/15	15.70	Call	Currency Future	460.0000	449.0000	(2.391)	0	0	0
15/07/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,088.0000	2,118.0000	1.437	0	0	0
15/07/2009	£ / R 2010/03/15	10.60	Call	Currency Future	3,525.0000	3,482.0000	(1.220)	0	0	0
15/07/2009	£ / R 2010/03/15	15.80	Call	Currency Future	444.0000	432.0000	(2.703)	0	0	0
15/07/2009	£ / R 2010/03/15	15.80	Put	Currency Future	2,171.0000	2,202.0000	1.428	0	0	0
15/07/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,383.0000	1,409.0000	1.880	0	0	0
15/07/2009	£ / R 2010/03/15	16.80	Call	Currency Future	303.0000	295.0000	(2.640)	0	0	0
15/07/2009	£ / R 2010/03/15	17.80	Call	Currency Future	212.0000	206.0000	(2.830)	0	0	0
15/07/2009	£ / R 2010/03/15	17.80	Put	Currency Future	3,939.0000	3,976.0000	0.939	0	0	0
15/07/2009	£ / R 2010/03/15	16.80	Put	Currency Future	3,030.0000	3,064.0000	1.122	0	0	0
15/07/2009	£ / R 2010/03/15	14.80	Call	Currency Future	656.0000	639.0000	(2.591)	0	0	0
15/07/2009	£ / R 2010/03/15	12.80	Put	Currency Future	304.0000	312.0000	2.632	0	0	0
15/07/2009	£ / R 2010/03/15	12.80	Call	Currency Future	1,577.0000	1,543.0000	(2.156)	0	0	0
15/07/2009	£ / R 2010/03/15	10.70	Call	Currency Future	3,428.0000	3,385.0000	(1.254)	0	0	0
15/07/2009	£ / R 2010/03/15	9.80	Call	Currency Future	4,302.0000	4,259.0000	(1.000)	0	0	0
15/07/2009	£ / R 2010/03/15	9.80	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
15/07/2009	£ / R 2010/03/15	10.80	Call	Currency Future	3,331.0000	3,288.0000	(1.291)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
15/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	114.0000	116.0000	1.754	0	0	0
15/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,386.0000	2,346.0000	(1.676)	0	0	0
15/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	25.0000	25.0000	-	0	0	0
15/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,478.0000	2,438.0000	(1.614)	0	0	0
15/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	327.0000	318.0000	(2.752)	0	0	0
15/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,398.0000	4,355.0000	(0.978)	0	0	0
15/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
15/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,571.0000	2,530.0000	(1.595)	0	0	0
15/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	98.0000	99.0000	1.020	0	0	0
15/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,240.0000	1,264.0000	1.935	0	0	0
15/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,854.0000	2,888.0000	1.191	0	0	0
15/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	713.0000	695.0000	(2.525)	0	0	0
15/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,723.0000	1,687.0000	(2.089)	0	0	0
15/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	250.0000	257.0000	2.800	0	0	0
15/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	227.0000	221.0000	(2.643)	0	0	0
15/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,754.0000	3,790.0000	0.959	0	0	0
15/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	478.0000	466.0000	(2.510)	0	0	0
15/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,005.0000	2,035.0000	1.496	0	0	0
15/07/2009	£ / R	2010/06/14			Currency Future	14.3035	14.2573	(0.323)	0.0000	0.0000	0
15/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	616.0000	604.0000	(1.948)	0	0	0
15/07/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,127.0000	1,153.0000	2.307	0	0	0
15/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	493.0000	506.0000	2.637	0	0	0
15/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	195.0000	200.0000	2.564	0	0	0
15/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	162.0000	158.0000	(2.469)	0	0	0
15/07/2009	£ / R	2010/06/14	19.95	Call	Currency Future	193.0000	188.0000	(2.591)	0	0	0
15/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,963.0000	3,917.0000	(1.161)	0	0	0
15/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,282.0000	3,235.0000	(1.432)	0	0	0
15/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,073.0000	4,113.0000	0.982	0	0	0
15/07/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,049.0000	1,028.0000	(2.002)	0	0	0
15/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	458.0000	449.0000	(1.965)	0	0	0
15/07/2009	£ / R	2010/06/14	19.95	Put	Currency Future	5,839.0000	5,881.0000	0.719	0	0	0
15/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,824.0000	4,779.0000	(0.933)	0	0	0
15/07/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,002.0000	8,045.0000	0.537	0	0	0
15/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,055.0000	3,091.0000	1.178	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	60.0000	60.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
15/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	687.0000	674.0000	(1.892)	0	0	0
15/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	195.0000	191.0000	(2.051)	0	0	0
15/07/2009	£ / R	2010/06/14	21.95	Put	Currency Future	7,759.0000	7,802.0000	0.554	0	0	0
15/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,998.0000	2,955.0000	(1.434)	0	0	0
15/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,077.0000	6,119.0000	0.691	0	0	0
15/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,393.0000	4,433.0000	0.911	0	0	0
15/07/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,490.0000	3,528.0000	1.089	0	0	0
15/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	181.0000	177.0000	(2.210)	0	0	0
15/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	1,984.0000	2,017.0000	1.663	0	0	0
15/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	775.0000	796.0000	2.710	0	0	0
15/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,830.0000	1,861.0000	1.694	0	0	0
15/07/2009	£ / R	2010/06/14	16.40	Call	Currency Future	537.0000	526.0000	(2.048)	0	0	0
15/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,576.0000	4,616.0000	0.874	0	0	0
15/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	327.0000	320.0000	(2.141)	0	0	0
15/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,278.0000	1,253.0000	(1.956)	0	0	0
15/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	296.0000	290.0000	(2.027)	0	0	0
15/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,866.0000	1,829.0000	(1.983)	0	0	0
15/07/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,031.0000	1,010.0000	(2.037)	0	0	0
15/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,597.0000	1,563.0000	(2.129)	0	0	0
15/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,800.0000	2,836.0000	1.286	0	0	0
15/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,792.0000	5,834.0000	0.725	0	0	0
15/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,034.0000	1,058.0000	2.321	0	0	0
15/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,458.0000	6,501.0000	0.666	0	0	0
15/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	530.0000	547.0000	3.208	0	0	0
15/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	95.0000	97.0000	2.105	0	0	0
15/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	503.0000	493.0000	(1.988)	0	0	0
15/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,184.0000	3,221.0000	1.162	0	0	0
15/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	961.0000	942.0000	(1.977)	0	0	0
15/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	733.0000	719.0000	(1.910)	0	0	0
15/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	758.0000	743.0000	(1.979)	0	0	0
15/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,262.0000	2,297.0000	1.547	0	0	0
15/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
15/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,754.0000	1,785.0000	1.767	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	280.0000	273.0000	(2.500)	0	0	0
15/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,257.0000	1,284.0000	2.148	0	0	0
15/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	122.0000	118.0000	(3.279)	0	0	0
15/07/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,405.0000	6,359.0000	(0.718)	0	0	0
15/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
15/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	554.0000	543.0000	(1.986)	0	0	0
15/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,573.0000	3,526.0000	(1.315)	0	0	0
15/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	214.0000	219.0000	2.336	0	0	0
15/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,096.0000	1,121.0000	2.281	0	0	0
15/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
15/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,551.0000	2,586.0000	1.372	0	0	0
15/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	3,983.0000	4,022.0000	0.979	0	0	0
15/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,398.0000	2,357.0000	(1.710)	0	0	0
15/07/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,921.0000	4,876.0000	(0.914)	0	0	0
15/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,650.0000	5,691.0000	0.726	0	0	0
15/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	351.0000	343.0000	(2.279)	0	0	0
15/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	0.0000	4,015.0000	100.000	0	0	0
15/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,468.0000	7,511.0000	0.576	0	0	0
15/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	18.0000	18.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	203.0000	198.0000	(2.463)	0	0	0
15/07/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,402.0000	3,440.0000	1.117	0	0	0
15/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	3,847.0000	3,886.0000	1.014	0	0	0
15/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,400.0000	1,373.0000	(1.929)	0	0	0
15/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	288.0000	281.0000	(2.431)	0	0	0
15/07/2009	£ / R	2010/06/14	10.30	Put	Currency Future	0.0000	57.0000	100.000	0	0	0
15/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,555.0000	5,597.0000	0.756	0	0	0
15/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,476.0000	3,429.0000	(1.352)	0	0	0
15/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	406.0000	397.0000	(2.217)	0	0	0
15/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
15/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,029.0000	6,072.0000	0.713	0	0	0
15/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	336.0000	329.0000	(2.083)	0	0	0
15/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,728.0000	1,693.0000	(2.025)	0	0	0
15/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	697.0000	716.0000	2.726	0	0	0
15/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	124.0000	128.0000	3.226	0	0	0
15/07/2009	£ / R	2010/06/14	12.40	Put	Currency Future	257.0000	264.0000	2.724	0	0	0
15/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,565.0000	7,608.0000	0.568	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	362.0000	372.0000	2.762	0	0	0
15/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,697.0000	5,739.0000	0.737	0	0	0
15/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
15/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	424.0000	435.0000	2.594	0	0	0
15/07/2009	£ / R	2010/06/14	19.65	Call	Currency Future	208.0000	204.0000	(1.923)	0	0	0
15/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,160.0000	2,121.0000	(1.806)	0	0	0
15/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,534.0000	1,504.0000	(1.956)	0	0	0
15/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,142.0000	2,175.0000	1.541	0	0	0
15/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,622.0000	4,662.0000	0.865	0	0	0
15/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	616.0000	604.0000	(1.948)	0	0	0
15/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	1,087.0000	1,065.0000	(2.024)	0	0	0
15/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,484.0000	4,524.0000	0.892	0	0	0
15/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	857.0000	879.0000	2.567	0	0	0
15/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	72.0000	72.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	234.0000	241.0000	2.991	0	0	0
15/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	145.0000	149.0000	2.759	0	0	0
15/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	647.0000	665.0000	2.782	0	0	0
15/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	177.0000	182.0000	2.825	0	0	0
15/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	70.0000	69.0000	(1.429)	0	0	0
15/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
15/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	2,317.0000	2,277.0000	(1.726)	0	0	0
15/07/2009	£ / R	2010/06/14	11.00	Put	Currency Future	75.0000	74.0000	(1.333)	0	0	0
15/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,211.0000	1,187.0000	(1.982)	0	0	0
15/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	0.0000	3,044.0000	100.000	0	0	0
15/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,649.0000	2,606.0000	(1.623)	0	0	0
15/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	21.0000	21.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	11.20	Call	Currency Future	3,185.0000	3,138.0000	(1.476)	0	0	0
15/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,480.0000	2,439.0000	(1.653)	0	0	0
15/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,778.0000	2,735.0000	(1.548)	0	0	0
15/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	117.0000	114.0000	(2.564)	0	0	0
15/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
15/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,535.0000	4,489.0000	(1.014)	0	0	0
15/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	645.0000	633.0000	(1.860)	0	0	0
15/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,679.0000	4,634.0000	(0.962)	0	0	0
15/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	995.0000	975.0000	(2.010)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R 2010/06/14	11.00	Call	Currency Future	3,379.0000	3,332.0000	(1.391)	0	0	0
15/07/2009	£ / R 2010/06/14	11.55	Put	Currency Future	112.0000	115.0000	2.679	0	0	0
15/07/2009	£ / R 2010/06/14	18.30	Put	Currency Future	4,302.0000	4,341.0000	0.907	0	0	0
15/07/2009	£ / R 2010/06/14	8.15	Call	Currency Future	6,156.0000	6,109.0000	(0.763)	0	0	0
15/07/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,192.0000	1,218.0000	2.181	0	0	0
15/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	857.0000	879.0000	2.567	0	0	0
15/07/2009	£ / R 2010/06/14	10.00	Call	Currency Future	4,344.0000	4,299.0000	(1.036)	0	0	0
15/07/2009	£ / R 2010/06/14	11.55	Call	Currency Future	2,865.0000	2,822.0000	(1.501)	0	0	0
15/07/2009	£ / R 2010/06/14	12.30	Call	Currency Future	2,237.0000	2,198.0000	(1.743)	0	0	0
15/07/2009	£ / R 2010/06/14	15.50	Call	Currency Future	710.0000	696.0000	(1.972)	0	0	0
15/07/2009	£ / R 2010/06/14	10.55	Put	Currency Future	63.0000	63.0000	-	0	0	0
15/07/2009	£ / R 2010/06/14	20.30	Put	Currency Future	0.0000	6,215.0000	100.000	0	0	0
15/07/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,262.0000	2,297.0000	1.547	0	0	0
15/07/2009	£ / R 2010/06/14	12.50	Put	Currency Future	281.0000	288.0000	2.491	0	0	0
15/07/2009	£ / R 2010/06/14	19.55	Call	Currency Future	214.0000	209.0000	(2.336)	0	0	0
15/07/2009	£ / R 2010/06/14	10.55	Call	Currency Future	3,817.0000	3,770.0000	(1.231)	0	0	0
15/07/2009	£ / R 2010/06/14	22.30	Call	Currency Future	0.0000	100.0000	100.000	0	0	0
15/07/2009	£ / R 2010/06/14	18.30	Call	Currency Future	305.0000	299.0000	(1.967)	0	0	0
15/07/2009	£ / R 2010/06/14	21.80	Put	Currency Future	7,613.0000	7,657.0000	0.578	0	0	0
15/07/2009	£ / R 2010/06/14	15.00	Call	Currency Future	838.0000	821.0000	(2.029)	0	0	0
15/07/2009	£ / R 2010/06/14	12.50	Call	Currency Future	2,084.0000	2,046.0000	(1.823)	0	0	0
15/07/2009	£ / R 2010/06/14	19.55	Put	Currency Future	5,461.0000	5,502.0000	0.751	0	0	0
15/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,211.0000	1,187.0000	(1.982)	0	0	0
15/07/2009	£ / R 2010/06/14	9.55	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
15/07/2009	£ / R 2010/06/14	14.10	Call	Currency Future	1,147.0000	1,124.0000	(2.005)	0	0	0
15/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	722.0000	742.0000	2.770	0	0	0
15/07/2009	£ / R 2010/06/14	20.30	Call	Currency Future	0.0000	172.0000	100.000	0	0	0
15/07/2009	£ / R 2010/06/14	20.00	Put	Currency Future	5,887.0000	5,929.0000	0.713	0	0	0
15/07/2009	£ / R 2010/06/14	10.35	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
15/07/2009	£ / R 2010/06/14	11.50	Put	Currency Future	106.0000	109.0000	2.830	0	0	0
15/07/2009	£ / R 2010/06/14	21.55	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
15/07/2009	£ / R 2010/06/14	12.55	Call	Currency Future	2,047.0000	2,009.0000	(1.856)	0	0	0
15/07/2009	£ / R 2010/06/14	14.10	Put	Currency Future	944.0000	967.0000	2.436	0	0	0
15/07/2009	£ / R 2010/06/14	14.05	Put	Currency Future	914.0000	937.0000	2.516	0	0	0
15/07/2009	£ / R 2010/06/14	11.30	Put	Currency Future	0.0000	87.0000	100.000	0	0	0
15/07/2009	£ / R 2010/06/14	22.00	Call	Currency Future	111.0000	108.0000	(2.703)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R 2010/06/14	10.35	Call	Currency Future	4,012.0000	3,966.0000	(1.147)	0	0	0
15/07/2009	£ / R 2010/06/14	10.50	Call	Currency Future	3,866.0000	3,819.0000	(1.216)	0	0	0
15/07/2009	£ / R 2010/06/14	11.20	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
15/07/2009	£ / R 2010/06/14	20.00	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
15/07/2009	£ / R 2010/06/14	9.35	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/07/2009	£ / R 2010/06/14	10.50	Put	Currency Future	62.0000	62.0000	-	0	0	0
15/07/2009	£ / R 2010/06/14	9.55	Call	Currency Future	4,776.0000	4,730.0000	(0.963)	0	0	0
15/07/2009	£ / R 2010/06/14	10.10	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
15/07/2009	£ / R 2010/06/14	22.00	Put	Currency Future	7,808.0000	7,851.0000	0.551	0	0	0
15/07/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,970.0000	4,924.0000	(0.926)	0	0	0
15/07/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,909.0000	2,866.0000	(1.478)	0	0	0
15/07/2009	£ / R 2010/06/14	12.55	Put	Currency Future	293.0000	301.0000	2.730	0	0	0
15/07/2009	£ / R 2010/06/14	13.10	Put	Currency Future	458.0000	470.0000	2.620	0	0	0
15/07/2009	£ / R 2010/06/14	14.05	Call	Currency Future	1,168.0000	1,145.0000	(1.969)	0	0	0
15/07/2009	£ / R 2010/06/14	22.30	Put	Currency Future	0.0000	8,142.0000	100.000	0	0	0
15/07/2009	£ / R 2010/06/14	22.15	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
15/07/2009	£ / R 2010/06/14	12.35	Put	Currency Future	245.0000	252.0000	2.857	0	0	0
15/07/2009	£ / R 2010/06/14	15.00	Put	Currency Future	1,534.0000	1,563.0000	1.890	0	0	0
15/07/2009	£ / R 2010/06/14	15.50	Put	Currency Future	1,906.0000	1,938.0000	1.679	0	0	0
15/07/2009	£ / R 2010/06/14	21.55	Put	Currency Future	7,371.0000	7,414.0000	0.583	0	0	0
15/07/2009	£ / R 2010/06/14	15.05	Call	Currency Future	824.0000	807.0000	(2.063)	0	0	0
15/07/2009	£ / R 2010/06/14	13.75	Put	Currency Future	748.0000	769.0000	2.807	0	0	0
15/07/2009	£ / R 2010/06/14	16.15	Put	Currency Future	2,426.0000	2,461.0000	1.443	0	0	0
15/07/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,831.0000	1,794.0000	(2.021)	0	0	0
15/07/2009	£ / R 2010/06/14	9.65	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
15/07/2009	£ / R 2010/06/14	17.55	Put	Currency Future	3,623.0000	3,662.0000	1.076	0	0	0
15/07/2009	£ / R 2010/06/14	16.50	Call	Currency Future	520.0000	509.0000	(2.115)	0	0	0
15/07/2009	£ / R 2010/06/14	14.30	Call	Currency Future	1,068.0000	1,046.0000	(2.060)	0	0	0
15/07/2009	£ / R 2010/06/14	16.10	Call	Currency Future	588.0000	577.0000	(1.871)	0	0	0
15/07/2009	£ / R 2010/06/14	13.65	Call	Currency Future	1,350.0000	1,323.0000	(2.000)	0	0	0
15/07/2009	£ / R 2010/06/14	12.35	Call	Currency Future	2,199.0000	2,159.0000	(1.819)	0	0	0
15/07/2009	£ / R 2010/06/14	16.00	Call	Currency Future	607.0000	595.0000	(1.977)	0	0	0
15/07/2009	£ / R 2010/06/14	16.50	Put	Currency Future	2,716.0000	2,752.0000	1.325	0	0	0
15/07/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,003.0000	1,027.0000	2.393	0	0	0
15/07/2009	£ / R 2010/06/14	8.60	Call	Currency Future	5,708.0000	5,662.0000	(0.806)	0	0	0
15/07/2009	£ / R 2010/06/14	17.00	Call	Currency Future	444.0000	435.0000	(2.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	394.0000	386.0000	(2.030)	0	0	0
15/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,249.0000	4,204.0000	(1.059)	0	0	0
15/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,302.0000	1,276.0000	(1.997)	0	0	0
15/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	183.0000	179.0000	(2.186)	0	0	0
15/07/2009	£ / R	2010/06/14	17.55	Call	Currency Future	377.0000	369.0000	(2.122)	0	0	0
15/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,633.0000	2,668.0000	1.329	0	0	0
15/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	973.0000	997.0000	2.467	0	0	0
15/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,570.0000	1,600.0000	1.911	0	0	0
15/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,661.0000	1,627.0000	(2.047)	0	0	0
15/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,326.0000	1,299.0000	(2.036)	0	0	0
15/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	745.0000	731.0000	(1.879)	0	0	0
15/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,973.0000	1,936.0000	(1.875)	0	0	0
15/07/2009	£ / R	2010/06/14	11.35	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
15/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	580.0000	568.0000	(2.069)	0	0	0
15/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	377.0000	387.0000	2.653	0	0	0
15/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	677.0000	663.0000	(2.068)	0	0	0
15/07/2009	£ / R	2010/06/14	11.35	Call	Currency Future	3,043.0000	2,999.0000	(1.446)	0	0	0
15/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
15/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	437.0000	428.0000	(2.059)	0	0	0
15/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,385.0000	2,420.0000	1.468	0	0	0
15/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	545.0000	534.0000	(2.018)	0	0	0
15/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	275.0000	269.0000	(2.182)	0	0	0
15/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	332.0000	325.0000	(2.108)	0	0	0
15/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,427.0000	3,380.0000	(1.371)	0	0	0
15/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	371.0000	364.0000	(1.887)	0	0	0
15/07/2009	£ / R	2010/06/14	13.35	Put	Currency Future	552.0000	569.0000	3.080	0	0	0
15/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,792.0000	1,823.0000	1.730	0	0	0
15/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,271.0000	3,308.0000	1.131	0	0	0
15/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,141.0000	3,178.0000	1.178	0	0	0
15/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	597.0000	586.0000	(1.843)	0	0	0
15/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,668.0000	3,706.0000	1.036	0	0	0
15/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	318.0000	311.0000	(2.201)	0	0	0
15/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,347.0000	4,387.0000	0.920	0	0	0
15/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,233.0000	3,186.0000	(1.454)	0	0	0
15/07/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,303.0000	2,337.0000	1.476	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,127.0000	1,104.0000	(2.041)	0	0	0
15/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,344.0000	2,379.0000	1.493	0	0	0
15/07/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,821.0000	2,778.0000	(1.524)	0	0	0
15/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,165.0000	4,204.0000	0.936	0	0	0
15/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,023.0000	2,056.0000	1.631	0	0	0
15/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,028.0000	4,067.0000	0.968	0	0	0
15/07/2009	£ / R	2010/06/14	14.20	Call	Currency Future	1,107.0000	1,084.0000	(2.078)	0	0	0
15/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	118.0000	121.0000	2.542	0	0	0
15/07/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,452.0000	1,424.0000	(1.928)	0	0	0
15/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	7,953.0000	7,997.0000	0.553	0	0	0
15/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	80.0000	79.0000	(1.250)	0	0	0
15/07/2009	£ / R	2010/06/14	17.75	Call	Currency Future	356.0000	348.0000	(2.247)	0	0	0
15/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	169.0000	173.0000	2.367	0	0	0
15/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,064.0000	1,089.0000	2.350	0	0	0
15/07/2009	£ / R	2010/06/14	19.10	Call	Currency Future	242.0000	237.0000	(2.066)	0	0	0
15/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	622.0000	641.0000	3.055	0	0	0
15/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	400.0000	391.0000	(2.250)	0	0	0
15/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	320.0000	328.0000	2.500	0	0	0
15/07/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,359.0000	1,386.0000	1.987	0	0	0
15/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,522.0000	2,480.0000	(1.665)	0	0	0
15/07/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,039.0000	5,080.0000	0.814	0	0	0
15/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,189.0000	1,165.0000	(2.019)	0	0	0
15/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	599.0000	616.0000	2.838	0	0	0
15/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,446.0000	3,484.0000	1.103	0	0	0
15/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	424.0000	416.0000	(1.887)	0	0	0
15/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	408.0000	419.0000	2.696	0	0	0
15/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,719.0000	3,673.0000	(1.237)	0	0	0
15/07/2009	£ / R	2010/06/14	9.85	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
15/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	722.0000	742.0000	2.770	0	0	0
15/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,426.0000	1,398.0000	(1.964)	0	0	0
15/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	301.0000	294.0000	(2.326)	0	0	0
15/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,762.0000	1,726.0000	(2.043)	0	0	0
15/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	382.0000	374.0000	(2.094)	0	0	12,179
15/07/2009	£ / R	2010/06/14	10.20	Call	Currency Future	4,155.0000	4,110.0000	(1.083)	0	0	0
15/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	575.0000	593.0000	3.130	0	0	0
15/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,479.0000	1,450.0000	(1.961)	0	0	12,179

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/06/14	10.20	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
15/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,233.0000	1,208.0000	(2.028)	0	0	0
15/07/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,631.0000	4,585.0000	(0.993)	0	0	0
15/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,506.0000	1,477.0000	(1.926)	0	0	0
15/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	829.0000	851.0000	2.654	0	0	0
15/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	829.0000	851.0000	2.654	0	0	0
15/07/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,579.0000	3,617.0000	1.062	0	0	0
15/07/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,525.0000	3,478.0000	(1.333)	0	0	0
15/07/2009	£ / R	2010/06/14	12.15	Put	Currency Future	204.0000	209.0000	2.451	0	0	0
15/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,487.0000	4,442.0000	(1.003)	0	0	0
15/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,326.0000	1,299.0000	(2.036)	0	0	0
15/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,592.0000	2,627.0000	1.350	0	0	0
15/07/2009	£ / R	2010/06/14	17.65	Call	Currency Future	366.0000	358.0000	(2.186)	0	0	0
15/07/2009	£ / R	2010/06/14	10.85	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
15/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,233.0000	1,208.0000	(2.028)	0	0	0
15/07/2009	£ / R	2010/06/14	11.85	Put	Currency Future	153.0000	157.0000	2.614	0	0	0
15/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	511.0000	524.0000	2.544	0	0	0
15/07/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,606.0000	2,564.0000	(1.612)	0	0	0
15/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,255.0000	1,230.0000	(1.992)	0	0	0
15/07/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,202.0000	4,157.0000	(1.071)	0	0	0
15/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,565.0000	1,532.0000	(2.109)	0	0	0
15/07/2009	£ / R	2010/06/14	14.75	Call	Currency Future	912.0000	894.0000	(1.974)	0	0	0
15/07/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,713.0000	3,751.0000	1.023	0	0	0
15/07/2009	£ / R	2010/06/14	14.00	Put	Currency Future	886.0000	908.0000	2.483	0	0	0
15/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,734.0000	2,692.0000	(1.536)	0	0	0
15/07/2009	£ / R	2010/06/14	10.15	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
15/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	802.0000	823.0000	2.618	0	0	0
15/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
15/07/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,629.0000	1,595.0000	(2.087)	0	0	0
15/07/2009	£ / R	2010/06/14	17.75	Put	Currency Future	3,802.0000	3,841.0000	1.026	0	0	0
15/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	67.0000	67.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	16.65	Put	Currency Future	2,842.0000	2,878.0000	1.267	0	0	0
15/07/2009	£ / R	2010/06/14	18.20	Call	Currency Future	314.0000	307.0000	(2.229)	0	0	0
15/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,937.0000	1,900.0000	(1.910)	0	0	0
15/07/2009	£ / R	2010/06/14	16.65	Call	Currency Future	495.0000	485.0000	(2.020)	0	0	0
15/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,210.0000	4,250.0000	0.950	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	783.0000	768.0000	(1.916)	0	0	0
15/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	1,868.0000	1,900.0000	1.713	0	0	0
15/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	475.0000	488.0000	2.737	0	0	0
15/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	418.0000	409.0000	(2.153)	0	0	0
15/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,680.0000	1,710.0000	1.786	0	0	0
15/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	528.0000	517.0000	(2.083)	0	0	0
15/07/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,357.0000	2,317.0000	(1.697)	0	0	0
15/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,734.0000	2,692.0000	(1.536)	0	0	0
15/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	333.0000	342.0000	2.703	0	0	0
15/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,675.0000	2,710.0000	1.308	0	0	0
15/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,314.0000	3,352.0000	1.147	0	0	0
15/07/2009	£ / R	2010/06/14	17.45	Call	Currency Future	388.0000	380.0000	(2.062)	0	0	0
15/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	67.0000	67.0000	-	0	0	0
15/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,671.0000	3,624.0000	(1.280)	0	0	0
15/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,534.0000	3,573.0000	1.104	0	0	0
15/07/2009	£ / R	2010/06/14	9.70	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
15/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	721.0000	707.0000	(1.942)	0	0	0
15/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,671.0000	3,624.0000	(1.280)	0	0	0
15/07/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,439.0000	4,478.0000	0.879	0	0	0
15/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,937.0000	1,900.0000	(1.910)	0	0	0
15/07/2009	£ / R	2010/06/14	18.45	Call	Currency Future	292.0000	286.0000	(2.055)	0	0	0
15/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
15/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	408.0000	419.0000	2.696	0	0	0
15/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	783.0000	768.0000	(1.916)	0	0	0
15/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,762.0000	1,726.0000	(2.043)	0	0	0
15/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	333.0000	342.0000	2.703	0	0	0
15/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	169.0000	173.0000	2.367	0	0	0
15/07/2009	£ / R	2010/06/14	16.20	Call	Currency Future	571.0000	560.0000	(1.926)	0	0	0
15/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,102.0000	2,135.0000	1.570	0	0	0
15/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,467.0000	2,503.0000	1.459	0	0	0
15/07/2009	£ / R	2010/06/14	15.75	Call	Currency Future	656.0000	643.0000	(1.982)	0	0	0
15/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,680.0000	1,710.0000	1.786	0	0	0
15/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	2,927.0000	2,963.0000	1.230	0	0	0
15/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	480.0000	470.0000	(2.083)	0	0	0
15/07/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,391.0000	4,346.0000	(1.025)	0	0	0
15/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,427.0000	3,380.0000	(1.371)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R 2010/06/14	9.95	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
15/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,522.0000	2,480.0000	(1.665)	0	0	0
15/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
15/07/2009	£ / R 2010/06/14	11.75	Put	Currency Future	138.0000	142.0000	2.899	0	0	0
15/07/2009	£ / R 2010/06/14	11.75	Call	Currency Future	2,691.0000	2,649.0000	(1.561)	0	0	0
15/07/2009	£ / R 2010/06/14	10.75	Put	Currency Future	68.0000	68.0000	-	0	0	0
15/07/2009	£ / R 2010/06/14	10.75	Call	Currency Future	3,622.0000	3,575.0000	(1.298)	0	0	0
15/07/2009	£ / R 2010/06/14	9.75	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/07/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,901.0000	1,864.0000	(1.946)	0	0	0
15/07/2009	£ / R 2010/06/14	12.75	Put	Currency Future	347.0000	357.0000	2.882	0	0	0
15/07/2009	£ / R 2010/06/14	15.25	Call	Currency Future	770.0000	755.0000	(1.948)	0	0	0
15/07/2009	£ / R 2010/06/14	15.25	Put	Currency Future	1,717.0000	1,748.0000	1.805	0	0	0
15/07/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,256.0000	4,296.0000	0.940	0	0	0
15/07/2009	£ / R 2010/06/14	18.25	Call	Currency Future	310.0000	303.0000	(2.258)	0	0	0
15/07/2009	£ / R 2010/06/14	9.75	Call	Currency Future	4,583.0000	4,537.0000	(1.004)	0	0	0
15/07/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,358.0000	3,396.0000	1.132	0	0	0
15/07/2009	£ / R 2010/06/14	16.25	Put	Currency Future	2,509.0000	2,544.0000	1.395	0	0	0
15/07/2009	£ / R 2010/06/14	16.25	Call	Currency Future	563.0000	552.0000	(1.954)	0	0	0
15/07/2009	£ / R 2010/06/14	17.25	Call	Currency Future	412.0000	403.0000	(2.184)	0	0	0
15/07/2009	£ / R 2010/06/14	9.90	Call	Currency Future	4,439.0000	4,394.0000	(1.014)	0	0	0
15/07/2009	£ / R 2010/06/14	9.90	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
15/07/2009	£ / R 2010/06/14	11.90	Call	Currency Future	2,564.0000	2,522.0000	(1.638)	0	0	0
15/07/2009	£ / R 2010/06/14	12.90	Put	Currency Future	392.0000	403.0000	2.806	0	0	0
15/07/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,796.0000	1,760.0000	(2.004)	0	0	0
15/07/2009	£ / R 2010/06/14	11.90	Put	Currency Future	160.0000	165.0000	3.125	0	0	0
15/07/2009	£ / R 2010/06/14	18.55	Put	Currency Future	4,530.0000	4,570.0000	0.883	0	0	0
15/07/2009	£ / R 2010/06/14	10.05	Call	Currency Future	4,296.0000	4,252.0000	(1.024)	0	0	0
15/07/2009	£ / R 2010/06/14	10.05	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
15/07/2009	£ / R 2010/06/14	16.55	Call	Currency Future	511.0000	501.0000	(1.957)	0	0	0
15/07/2009	£ / R 2010/06/14	15.55	Put	Currency Future	1,945.0000	1,977.0000	1.645	0	0	0
15/07/2009	£ / R 2010/06/14	16.55	Put	Currency Future	2,758.0000	2,794.0000	1.305	0	0	0
15/07/2009	£ / R 2010/06/14	18.55	Call	Currency Future	284.0000	277.0000	(2.465)	0	0	0
15/07/2009	£ / R 2010/06/14	15.55	Call	Currency Future	699.0000	685.0000	(2.003)	0	0	0
15/07/2009	£ / R 2010/06/14	13.05	Call	Currency Future	1,694.0000	1,660.0000	(2.007)	0	0	0
15/07/2009	£ / R 2010/06/14	11.05	Call	Currency Future	3,330.0000	3,283.0000	(1.411)	0	0	0
15/07/2009	£ / R 2010/06/14	13.05	Put	Currency Future	441.0000	452.0000	2.494	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
15/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	186.0000	191.0000	2.688	0	0	0
15/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,439.0000	2,398.0000	(1.681)	0	0	0
15/07/2009	€ / R	2009/09/14			Currency Future	11.6694	11.6412	(0.242)	0.0000	0.0000	21,966
15/07/2009	€ / R	2009/09/14	19.65	Put	Currency Future	0.0000	8,009.0000	100.000	0	0	0
15/07/2009	€ / R	2009/09/14	14.00	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
15/07/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,047.0000	1,061.0000	1.337	0	0	0
15/07/2009	€ / R	2009/09/14	11.85	Put	Currency Future	475.0000	483.0000	1.684	0	0	0
15/07/2009	€ / R	2009/09/14	15.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,451.0000	2,475.0000	0.979	0	0	0
15/07/2009	€ / R	2009/09/14	11.05	Put	Currency Future	114.0000	115.0000	0.877	0	0	0
15/07/2009	€ / R	2009/09/14	8.70	Call	Currency Future	2,970.0000	2,941.0000	(0.976)	0	0	0
15/07/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,207.0000	2,229.0000	0.997	0	0	0
15/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	11.60	Put	Currency Future	328.0000	335.0000	2.134	0	0	0
15/07/2009	€ / R	2009/09/14	13.30	Call	Currency Future	50.0000	40.0000	(20.000)	0	0	0
15/07/2009	€ / R	2009/09/14	12.15	Put	Currency Future	684.0000	695.0000	1.608	0	0	0
15/07/2009	€ / R	2009/09/14	10.70	Put	Currency Future	45.0000	45.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	€ / R	2009/09/14	14.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
15/07/2009	€ / R	2009/09/14	11.05	Call	Currency Future	733.0000	706.0000	(3.683)	0	0	0
15/07/2009	€ / R	2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
15/07/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,681.0000	1,699.0000	1.071	0	0	0
15/07/2009	€ / R	2009/09/14	12.35	Call	Currency Future	159.0000	143.0000	(10.063)	0	0	0
15/07/2009	€ / R	2009/09/14	10.70	Call	Currency Future	1,014.0000	986.0000	(2.761)	0	0	0
15/07/2009	€ / R	2009/09/14	13.80	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
15/07/2009	€ / R	2009/09/14	11.65	Put	Currency Future	354.0000	362.0000	2.260	0	0	0
15/07/2009	€ / R	2009/09/14	9.70	Call	Currency Future	1,979.0000	1,950.0000	(1.465)	0	0	0
15/07/2009	€ / R	2009/09/14	11.70	Call	Currency Future	352.0000	332.0000	(5.682)	0	0	0
15/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,448.0000	1,465.0000	1.174	0	0	0
15/07/2009	€ / R	2009/09/14	13.45	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
15/07/2009	€ / R	2009/09/14	12.15	Call	Currency Future	204.0000	186.0000	(8.824)	0	0	0
15/07/2009	€ / R	2009/09/14	11.85	Call	Currency Future	294.0000	275.0000	(6.463)	0	0	0
15/07/2009	€ / R	2009/09/14	9.60	Call	Currency Future	2,077.0000	2,048.0000	(1.396)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	373.0000	353.0000	(5.362)	0	0	0
15/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	63.0000	52.0000	(17.460)	0	0	0
15/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	383.0000	390.0000	1.828	0	0	0
15/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,353.0000	2,376.0000	0.977	0	0	0
15/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	930.0000	901.0000	(3.118)	0	0	0
15/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	234.0000	238.0000	1.709	0	0	0
15/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
15/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	0.0000	6,009.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	67.0000	56.0000	(16.418)	0	0	0
15/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,823.0000	1,842.0000	1.042	0	0	0
15/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	3,936.0000	3,963.0000	0.686	0	0	0
15/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,190.0000	3,217.0000	0.846	0	0	0
15/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,035.0000	4,063.0000	0.694	0	0	0
15/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,031.0000	8,059.0000	0.349	0	0	0
15/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	397.0000	376.0000	(5.290)	0	0	0
15/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,775.0000	1,794.0000	1.070	0	0	0
15/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	277.0000	258.0000	(6.859)	0	0	0
15/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,549.0000	2,573.0000	0.942	0	0	0
15/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	354.0000	362.0000	2.260	0	0	0
15/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
15/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	332.0000	312.0000	(6.024)	0	0	0
15/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	63.0000	52.0000	(17.460)	0	0	0
15/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
15/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	839.0000	851.0000	1.430	0	0	0
15/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	312.0000	293.0000	(6.090)	0	0	0
15/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	3,070.0000	3,041.0000	(0.945)	0	0	0
15/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,159.0000	2,181.0000	1.019	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,494.0000	1,511.0000	1.138	0	0	0
15/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	373.0000	353.0000	(5.362)	0	0	0
15/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,110.0000	2,132.0000	1.043	0	0	0
15/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	443.0000	451.0000	1.806	0	0	0
15/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,494.0000	1,511.0000	1.138	0	0	0
15/07/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,356.0000	1,373.0000	1.254	0	0	0
15/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
15/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	71.0000	60.0000	(15.493)	0	0	0
15/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	412.0000	420.0000	1.942	0	0	0
15/07/2009	€ / R 2009/09/14	12.95	Call	Currency Future	76.0000	64.0000	(15.789)	0	0	0
15/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
15/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,402.0000	1,419.0000	1.213	0	0	0
15/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	245.0000	226.0000	(7.755)	0	0	0
15/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,266.0000	1,282.0000	1.264	0	0	0
15/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	50.0000	40.0000	(20.000)	0	0	0
15/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	116.0000	102.0000	(12.069)	0	0	0
15/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	576.0000	585.0000	1.563	0	0	0
15/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,969.0000	3,941.0000	(0.705)	0	0	0
15/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
15/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	60.0000	60.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	213.0000	217.0000	1.878	0	0	0
15/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	7,931.0000	7,959.0000	0.353	0	0	0
15/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	397.0000	376.0000	(5.290)	0	0	0
15/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,305.0000	2,327.0000	0.954	0	0	0
15/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	507.0000	516.0000	1.775	0	0	0
15/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	5,931.0000	5,959.0000	0.472	0	0	0
15/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	0.0000	4,013.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,256.0000	2,278.0000	0.975	0	0	0
15/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
15/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	533.0000	509.0000	(4.503)	0	0	0
15/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	7,881.0000	7,909.0000	0.355	0	0	0
15/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	507.0000	516.0000	1.775	0	0	0
15/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	0.0000	3,991.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,681.0000	1,699.0000	1.071	0	0	0
15/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	52.0000	52.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	5,881.0000	5,909.0000	0.476	0	0	0
15/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	0.0000	2,991.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,014.0000	2,035.0000	1.043	0	0	0
15/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,870.0000	1,890.0000	1.070	0	0	0
15/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,005.0000	1,018.0000	1.294	0	0	0
15/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	277.0000	258.0000	(6.859)	0	0	0
15/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,031.0000	6,059.0000	0.464	0	0	0
15/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	0.0000	1,030.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	124.0000	109.0000	(12.097)	0	0	0
15/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	503.0000	480.0000	(4.573)	0	0	0
15/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,540.0000	1,558.0000	1.169	0	0	0
15/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	4,119.0000	4,091.0000	(0.680)	0	0	0
15/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
15/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	662.0000	636.0000	(3.927)	0	0	0
15/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	503.0000	480.0000	(4.573)	0	0	0
15/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	422.0000	400.0000	(5.213)	0	0	0
15/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	234.0000	238.0000	1.709	0	0	0
15/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	722.0000	733.0000	1.524	0	0	0
15/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	143.0000	145.0000	1.399	0	0	0
15/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	303.0000	309.0000	1.980	0	0	0
15/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	328.0000	335.0000	2.134	0	0	0
15/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,311.0000	1,327.0000	1.220	0	0	0
15/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	0.0000	2,000.0000	100.000	0	0	0
15/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
15/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	191.0000	174.0000	(8.901)	0	0	0
15/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	294.0000	275.0000	(6.463)	0	0	0
15/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
15/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	475.0000	483.0000	1.684	0	0	0
15/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	3,120.0000	3,091.0000	(0.929)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	81.0000	68.0000	(16.049)	0	0	0
15/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,918.0000	1,938.0000	1.043	0	0	0
15/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	839.0000	851.0000	1.430	0	0	0
15/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,966.0000	1,986.0000	1.017	0	0	0
15/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,943.0000	2,969.0000	0.883	0	0	0
15/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
15/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	647.0000	657.0000	1.546	0	0	0
15/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,331.0000	7,359.0000	0.382	0	0	0
15/07/2009	€ / R 2009/09/14	14.50	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,540.0000	1,558.0000	1.169	0	0	0
15/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	217.0000	199.0000	(8.295)	0	0	0
15/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,746.0000	2,771.0000	0.910	0	0	0
15/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,587.0000	1,605.0000	1.134	0	0	0
15/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,669.0000	3,641.0000	(0.763)	0	0	0
15/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	3,886.0000	3,913.0000	0.695	0	0	0
15/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,647.0000	2,672.0000	0.944	0	0	0
15/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	33.0000	33.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,844.0000	2,869.0000	0.879	0	0	0
15/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	684.0000	695.0000	1.608	0	0	0
15/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,152.0000	1,124.0000	(2.431)	0	0	0
15/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,746.0000	2,771.0000	0.910	0	0	0
15/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	110.0000	95.0000	(13.636)	0	0	0
15/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,126.0000	2,097.0000	(1.364)	0	0	0
15/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
15/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,090.0000	1,104.0000	1.284	0	0	0
15/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	204.0000	186.0000	(8.824)	0	0	0
15/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
15/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	888.0000	861.0000	(3.041)	0	0	0
15/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
15/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,266.0000	1,282.0000	1.264	0	0	0
15/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	69.0000	69.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,159.0000	2,181.0000	1.019	0	0	0
15/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,569.0000	5,541.0000	(0.503)	0	0	0
15/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
15/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,438.0000	3,465.0000	0.785	0	0	0
15/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	194.0000	197.0000	1.546	0	0	0
15/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,451.0000	2,475.0000	0.979	0	0	0
15/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	628.0000	602.0000	(4.140)	0	0	0
15/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	279.0000	284.0000	1.792	0	0	0
15/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,647.0000	2,672.0000	0.944	0	0	0
15/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	159.0000	143.0000	(10.063)	0	0	0
15/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,332.0000	5,359.0000	0.506	0	0	0
15/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,932.0000	4,960.0000	0.568	0	0	0
15/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	159.0000	161.0000	1.258	0	0	0
15/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	448.0000	425.0000	(5.134)	0	0	0
15/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
15/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,537.0000	1,509.0000	(1.822)	0	0	0
15/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,219.0000	4,191.0000	(0.664)	0	0	0
15/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
15/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	962.0000	976.0000	1.455	0	0	0
15/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
15/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,105.0000	1,077.0000	(2.534)	0	0	0
15/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	132.0000	117.0000	(11.364)	0	0	100
15/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	176.0000	179.0000	1.705	0	0	0
15/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,488.0000	3,515.0000	0.774	0	0	0
15/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	848.0000	820.0000	(3.302)	0	0	0
15/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	972.0000	943.0000	(2.984)	0	0	0
15/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,339.0000	3,366.0000	0.809	0	0	0
15/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,248.0000	1,219.0000	(2.324)	0	0	0
15/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	595.0000	570.0000	(4.202)	0	0	0
15/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,481.0000	5,509.0000	0.511	0	0	0
15/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,684.0000	1,655.0000	(1.722)	0	0	0
15/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	28.0000	28.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,431.0000	6,459.0000	0.435	0	0	0
15/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,069.0000	4,041.0000	(0.688)	0	0	0
15/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,481.0000	7,509.0000	0.374	0	0	0
15/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,571.0000	2,542.0000	(1.128)	0	0	0
15/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,720.0000	2,691.0000	(1.066)	0	0	0
15/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,269.0000	5,241.0000	(0.531)	0	0	0
15/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,669.0000	4,641.0000	(0.600)	0	0	0
15/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	563.0000	539.0000	(4.263)	0	0	0
15/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,521.0000	2,492.0000	(1.150)	0	0	0
15/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,719.0000	5,691.0000	(0.490)	0	0	0
15/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,519.0000	3,491.0000	(0.796)	0	0	0
15/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,671.0000	2,641.0000	(1.123)	0	0	0
15/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,290.0000	3,316.0000	0.790	0	0	0
15/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,281.0000	6,309.0000	0.446	0	0	0
15/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,731.0000	6,759.0000	0.416	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R	2009/09/14	16.45	Put	Currency Future	4,783.0000	4,810.0000	0.564	0	0	0
15/07/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	14.95	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/07/2009	€ / R	2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	15.40	Put	Currency Future	3,737.0000	3,764.0000	0.723	0	0	0
15/07/2009	€ / R	2009/09/14	7.15	Call	Currency Future	4,519.0000	4,491.0000	(0.620)	0	0	0
15/07/2009	€ / R	2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	17.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	€ / R	2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	16.90	Put	Currency Future	5,232.0000	5,260.0000	0.535	0	0	0
15/07/2009	€ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	7.90	Call	Currency Future	3,769.0000	3,741.0000	(0.743)	0	0	0
15/07/2009	€ / R	2009/09/14	15.50	Put	Currency Future	3,836.0000	3,863.0000	0.704	0	0	0
15/07/2009	€ / R	2009/09/14	7.30	Call	Currency Future	4,369.0000	4,341.0000	(0.641)	0	0	0
15/07/2009	€ / R	2009/09/14	15.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	€ / R	2009/09/14	19.50	Put	Currency Future	7,831.0000	7,859.0000	0.358	0	0	0
15/07/2009	€ / R	2009/09/14	17.50	Put	Currency Future	5,831.0000	5,859.0000	0.480	0	0	0
15/07/2009	€ / R	2009/09/14	10.90	Put	Currency Future	79.0000	79.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	15.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	€ / R	2009/09/14	9.40	Call	Currency Future	2,274.0000	2,244.0000	(1.319)	0	0	0
15/07/2009	€ / R	2009/09/14	10.50	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
15/07/2009	€ / R	2009/09/14	15.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	€ / R	2009/09/14	11.00	Put	Currency Future	101.0000	102.0000	0.990	0	0	0
15/07/2009	€ / R	2009/09/14	9.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/07/2009	€ / R	2009/09/14	10.50	Call	Currency Future	1,200.0000	1,171.0000	(2.417)	0	0	0
15/07/2009	€ / R	2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	11.45	Call	Currency Future	475.0000	452.0000	(4.842)	0	0	0
15/07/2009	€ / R	2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	11.15	Call	Currency Future	662.0000	636.0000	(3.927)	0	0	0
15/07/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	7.25	Call	Currency Future	4,419.0000	4,391.0000	(0.634)	0	0	0
15/07/2009	€ / R	2009/09/14	11.45	Put	Currency Future	256.0000	261.0000	1.953	0	0	0
15/07/2009	€ / R	2009/09/14	7.50	Call	Currency Future	4,169.0000	4,141.0000	(0.672)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,369.0000	3,341.0000	(0.831)	0	0	0
15/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,419.0000	3,391.0000	(0.819)	0	0	0
15/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	143.0000	145.0000	1.399	0	0	0
15/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	3,170.0000	3,141.0000	(0.915)	0	0	0
15/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,373.0000	2,343.0000	(1.264)	0	0	0
15/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	771.0000	743.0000	(3.632)	0	0	0
15/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
15/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,631.0000	7,659.0000	0.367	0	0	0
15/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,581.0000	7,609.0000	0.369	0	0	0
15/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	2,175.0000	2,145.0000	(1.379)	0	0	0
15/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,631.0000	5,659.0000	0.497	0	0	0
15/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	128.0000	129.0000	0.781	0	0	0
15/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
15/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
15/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	697.0000	671.0000	(3.730)	0	0	0
15/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,402.0000	2,425.0000	0.958	0	0	0
15/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,581.0000	5,609.0000	0.502	0	0	0
15/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	213.0000	217.0000	1.878	0	0	0
15/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
15/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	533.0000	509.0000	(4.503)	0	0	0
15/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,918.0000	1,938.0000	1.043	0	0	0
15/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,422.0000	2,392.0000	(1.239)	0	0	0
15/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,500.0000	2,524.0000	0.960	0	0	0
15/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,392.0000	1,363.0000	(2.083)	0	0	0
15/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,588.0000	3,614.0000	0.725	0	0	0
15/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	475.0000	452.0000	(4.842)	0	0	0
15/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
15/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	81.0000	68.0000	(16.049)	0	0	0
15/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,637.0000	3,664.0000	0.742	0	0	0
15/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,440.0000	1,412.0000	(1.944)	0	0	0
15/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,134.0000	1,148.0000	1.235	0	0	0
15/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	256.0000	261.0000	1.953	0	0	0
15/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
15/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
15/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,222.0000	1,237.0000	1.227	0	0	0
15/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,311.0000	1,327.0000	1.220	0	0	0
15/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
15/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	116.0000	102.0000	(12.069)	0	0	0
15/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,222.0000	1,237.0000	1.227	0	0	0
15/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,598.0000	2,622.0000	0.924	0	0	0
15/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
15/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,090.0000	1,104.0000	1.284	0	0	0
15/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
15/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,047.0000	1,061.0000	1.337	0	0	0
15/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	110.0000	95.0000	(13.636)	0	0	0
15/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	260.0000	242.0000	(6.923)	0	0	0
15/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	169.0000	152.0000	(10.059)	0	0	0
15/07/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,177.0000	1,192.0000	1.274	0	0	0
15/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	97.0000	83.0000	(14.433)	0	0	0
15/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	149.0000	133.0000	(10.738)	0	0	0
15/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	880.0000	892.0000	1.364	0	0	0
15/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	67.0000	56.0000	(16.418)	0	0	0
15/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	647.0000	657.0000	1.546	0	0	0
15/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	217.0000	199.0000	(8.295)	0	0	0
15/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	541.0000	550.0000	1.664	0	0	0
15/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	230.0000	212.0000	(7.826)	0	0	0
15/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	611.0000	621.0000	1.637	0	0	0
15/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	800.0000	811.0000	1.375	0	0	0
15/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	921.0000	934.0000	1.412	0	0	0
15/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,014.0000	2,035.0000	1.043	0	0	0
15/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	140.0000	125.0000	(10.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,448.0000	1,465.0000	1.174	0	0	0
15/07/2009	€ / R	2009/09/14	12.25	Put	Currency Future	761.0000	772.0000	1.445	0	0	0
15/07/2009	€ / R	2009/09/14	12.25	Call	Currency Future	180.0000	163.0000	(9.444)	0	0	0
15/07/2009	€ / R	2009/09/14	10.95	Call	Currency Future	809.0000	781.0000	(3.461)	0	0	0
15/07/2009	€ / R	2009/09/14	10.95	Put	Currency Future	90.0000	90.0000	-	0	0	0
15/07/2009	€ / R	2009/09/14	13.40	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
15/07/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,775.0000	1,794.0000	1.070	0	0	0
15/07/2009	€ / R	2009/09/14	13.60	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
15/07/2009	€ / R	2009/09/14	13.35	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
15/07/2009	€ / R	2009/09/14	13.25	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
15/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
15/07/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,207.0000	2,229.0000	0.997	0	0	0
15/07/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,634.0000	1,652.0000	1.102	0	0	0
15/07/2009	€ / R	2009/09/14	13.90	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
15/07/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,256.0000	2,278.0000	0.975	0	0	0
15/07/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,728.0000	1,747.0000	1.100	0	0	0
15/07/2009	€ / R	2009/09/14	13.35	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
15/07/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,966.0000	1,986.0000	1.017	0	0	0
15/07/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,062.0000	2,083.0000	1.018	0	0	0
15/07/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,728.0000	1,747.0000	1.100	0	0	0
15/07/2009	€ / R	2009/09/14	13.70	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
15/07/2009	€ / R	2009/12/14			Currency Future	11.8705	11.8414	(0.245)	0.0000	0.0000	11,511
15/07/2009	€ / R	2009/12/14	14.25	Call	Currency Future	147.0000	137.0000	(6.803)	0	0	0
15/07/2009	€ / R	2009/12/14	11.90	Call	Currency Future	585.0000	565.0000	(3.419)	0	0	0
15/07/2009	€ / R	2009/12/14	13.70	Call	Currency Future	207.0000	196.0000	(5.314)	0	0	0
15/07/2009	€ / R	2009/12/14	14.20	Put	Currency Future	2,481.0000	2,501.0000	0.806	0	0	0
15/07/2009	€ / R	2009/12/14	12.15	Put	Currency Future	778.0000	789.0000	1.414	0	0	0
15/07/2009	€ / R	2009/12/14	12.90	Call	Currency Future	317.0000	303.0000	(4.416)	0	0	0
15/07/2009	€ / R	2009/12/14	15.00	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
15/07/2009	€ / R	2009/12/14	11.10	Call	Currency Future	1,000.0000	974.0000	(2.600)	0	0	0
15/07/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,727.0000	1,744.0000	0.984	0	0	0
15/07/2009	€ / R	2009/12/14	12.00	Call	Currency Future	549.0000	529.0000	(3.643)	0	0	0
15/07/2009	€ / R	2009/12/14	12.90	Call	Currency Future	317.0000	303.0000	(4.416)	0	0	0
15/07/2009	€ / R	2009/12/14	11.00	Put	Currency Future	196.0000	199.0000	1.531	0	0	0
15/07/2009	€ / R	2009/12/14	10.10	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,045.0000	6,073.0000	0.463	0	0	0
15/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	584.0000	593.0000	1.541	0	0	0
15/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	268.0000	255.0000	(4.851)	0	0	0
15/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	531.0000	512.0000	(3.578)	0	0	0
15/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
15/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,947.0000	1,965.0000	0.924	0	0	0
15/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,218.0000	3,238.0000	0.622	0	0	0
15/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	230.0000	233.0000	1.304	0	0	0
15/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
15/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	152.0000	142.0000	(6.579)	0	0	0
15/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	711.0000	721.0000	1.406	0	0	0
15/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	3,035.0000	3,005.0000	(0.988)	0	0	0
15/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,346.0000	1,361.0000	1.114	0	0	0
15/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,175.0000	4,198.0000	0.551	0	0	0
15/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,037.0000	2,055.0000	0.884	0	0	0
15/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,031.0000	1,043.0000	1.164	0	0	0
15/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	498.0000	480.0000	(3.614)	0	0	0
15/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	2,056.0000	2,026.0000	(1.459)	0	0	0
15/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,513.0000	1,529.0000	1.058	0	0	0
15/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
15/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,273.0000	4,296.0000	0.538	0	0	0
15/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	254.0000	242.0000	(4.724)	0	0	0
15/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	615.0000	624.0000	1.463	0	0	0
15/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
15/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	61.0000	61.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,172.0000	1,145.0000	(2.304)	0	0	0
15/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,346.0000	1,361.0000	1.114	0	0	0
15/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,823.0000	1,794.0000	(1.591)	0	0	0
15/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,771.0000	1,788.0000	0.960	0	0	0
15/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,727.0000	1,744.0000	0.984	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,337.0000	1,309.0000	(2.094)	0	0	0
15/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,732.0000	1,703.0000	(1.674)	0	0	0
15/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	678.0000	688.0000	1.475	0	0	0
15/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
15/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,789.0000	3,810.0000	0.554	0	0	0
15/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	283.0000	270.0000	(4.594)	0	0	0
15/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,916.0000	1,886.0000	(1.566)	0	0	0
15/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
15/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	241.0000	229.0000	(4.979)	0	0	0
15/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,947.0000	1,965.0000	0.924	0	0	0
15/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,891.0000	2,911.0000	0.692	0	0	0
15/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
15/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	473.0000	480.0000	1.480	0	0	0
15/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	152.0000	153.0000	0.658	0	0	0
15/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
15/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	218.0000	207.0000	(5.046)	0	0	0
15/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,876.0000	3,847.0000	(0.748)	0	0	0
15/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
15/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,684.0000	1,700.0000	0.950	0	0	0
15/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	218.0000	207.0000	(5.046)	0	0	0
15/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,671.0000	4,642.0000	(0.621)	0	0	0
15/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	515.0000	496.0000	(3.689)	0	0	0
15/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,273.0000	4,244.0000	(0.679)	0	0	0
15/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,827.0000	3,797.0000	(0.784)	0	0	0
15/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	247.0000	235.0000	(4.858)	0	0	0
15/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	248.0000	251.0000	1.210	0	0	0
15/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	646.0000	655.0000	1.393	0	0	0
15/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	28.0000	28.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,887.0000	2,857.0000	(1.039)	0	0	0
15/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
15/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	968.0000	943.0000	(2.583)	0	0	0
15/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,678.0000	3,648.0000	(0.816)	0	0	0
15/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	812.0000	824.0000	1.478	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	0.0000	8,013.0000	100.000	0	0	0
15/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	45.0000	45.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	5,896.0000	5,924.0000	0.475	0	0	0
15/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,838.0000	2,808.0000	(1.057)	0	0	0
15/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,035.0000	8,063.0000	0.348	0	0	0
15/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	116.0000	117.0000	0.862	0	0	0
15/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	116.0000	106.0000	(8.621)	0	0	12,452
15/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	4,025.0000	3,996.0000	(0.720)	0	0	0
15/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	0.0000	15.0000	100.000	0	0	0
15/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,282.0000	3,252.0000	(0.914)	0	0	0
15/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,067.0000	1,040.0000	(2.530)	0	0	0
15/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,598.0000	1,614.0000	1.001	0	0	0
15/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,690.0000	2,661.0000	(1.078)	0	0	0
15/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,845.0000	2,865.0000	0.703	0	0	0
15/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
15/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,299.0000	2,269.0000	(1.305)	0	0	0
15/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
15/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,348.0000	2,367.0000	0.809	0	0	0
15/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	604.0000	584.0000	(3.311)	0	0	0
15/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	247.0000	235.0000	(4.858)	0	0	0
15/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	326.0000	312.0000	(4.294)	0	0	0
15/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	744.0000	754.0000	1.344	0	0	0
15/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	7,885.0000	7,914.0000	0.368	0	0	0
15/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	157.0000	147.0000	(6.369)	0	0	0
15/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,684.0000	1,700.0000	0.950	0	0	0
15/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	291.0000	278.0000	(4.467)	0	0	0
15/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,502.0000	3,523.0000	0.600	0	0	0
15/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	693.0000	671.0000	(3.175)	0	0	0
15/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,976.0000	3,946.0000	(0.755)	0	0	0
15/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,437.0000	2,456.0000	0.780	0	0	0
15/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	378.0000	362.0000	(4.233)	0	0	0
15/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0
15/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	566.0000	547.0000	(3.357)	0	0	0
15/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	919.0000	931.0000	1.306	0	0	0
15/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,379.0000	1,351.0000	(2.030)	0	0	0
15/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
15/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,260.0000	2,279.0000	0.841	0	0	0
15/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,761.0000	4,786.0000	0.525	0	0	0
15/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,797.0000	5,825.0000	0.483	0	0	0
15/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	0.0000	6,023.0000	100.000	0	0	0
15/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
15/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,992.0000	2,010.0000	0.904	0	0	0
15/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
15/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,777.0000	3,747.0000	(0.794)	0	0	0
15/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,082.0000	2,100.0000	0.865	0	0	0
15/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	366.0000	351.0000	(4.098)	0	0	0
15/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,312.0000	3,333.0000	0.634	0	0	0
15/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,837.0000	3,858.0000	0.547	0	0	0
15/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	212.0000	201.0000	(5.189)	0	0	0
15/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,146.0000	1,160.0000	1.222	0	0	0
15/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,243.0000	6,271.0000	0.449	0	0	0
15/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,526.0000	2,546.0000	0.792	0	0	0
15/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	254.0000	242.0000	(4.724)	0	0	0
15/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	109.0000	109.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	483.0000	465.0000	(3.727)	0	0	13,387
15/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,785.0000	7,814.0000	0.373	0	0	0
15/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
15/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	821.0000	797.0000	(2.923)	0	0	0
15/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,986.0000	2,956.0000	(1.005)	0	0	0
15/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	202.0000	192.0000	(4.950)	0	0	0
15/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	401.0000	385.0000	(3.990)	0	0	0
15/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,592.0000	2,562.0000	(1.157)	0	0	0
15/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,789.0000	2,759.0000	(1.076)	0	0	0
15/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,030.0000	4,052.0000	0.546	0	0	0
15/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,009.0000	1,979.0000	(1.493)	0	0	0
15/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,642.0000	1,612.0000	(1.827)	0	0	0
15/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	625.0000	605.0000	(3.200)	0	0	0
15/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,078.0000	4,100.0000	0.539	0	0	0
15/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
15/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,127.0000	2,146.0000	0.893	0	0	0
15/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,771.0000	1,788.0000	0.960	0	0	0
15/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,107.0000	1,120.0000	1.174	0	0	0
15/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
15/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,075.0000	4,045.0000	(0.736)	0	0	0
15/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,124.0000	3,144.0000	0.640	0	0	0
15/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,869.0000	1,840.0000	(1.552)	0	0	0
15/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,084.0000	3,055.0000	(0.940)	0	0	0
15/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	350.0000	355.0000	1.429	0	0	0
15/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	15.0000	15.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,571.0000	2,591.0000	0.778	0	0	0
15/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
15/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
15/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,305.0000	1,320.0000	1.149	0	0	0
15/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	71.0000	71.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,232.0000	3,203.0000	(0.897)	0	0	0
15/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	555.0000	563.0000	1.441	0	0	0
15/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,136.0000	1,109.0000	(2.377)	0	0	0
15/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	241.0000	229.0000	(4.979)	0	0	0
15/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	454.0000	436.0000	(3.965)	0	0	0
15/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	142.0000	132.0000	(7.042)	0	0	0
15/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,104.0000	2,075.0000	(1.378)	0	0	0
15/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
15/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,265.0000	3,285.0000	0.613	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	426.0000	410.0000	(3.756)	0	0	0
15/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,223.0000	4,194.0000	(0.687)	0	0	0
15/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	767.0000	744.0000	(2.999)	0	0	0
15/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	166.0000	168.0000	1.205	0	0	0
15/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
15/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,690.0000	6,718.0000	0.419	0	0	0
15/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
15/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	527.0000	535.0000	1.518	0	0	0
15/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,741.0000	3,762.0000	0.561	0	0	0
15/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,213.0000	1,185.0000	(2.308)	0	0	0
15/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	499.0000	507.0000	1.603	0	0	0
15/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,578.0000	3,549.0000	(0.811)	0	0	0
15/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,641.0000	2,611.0000	(1.136)	0	0	0
15/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
15/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,224.0000	4,247.0000	0.545	0	0	0
15/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,471.0000	1,486.0000	1.020	0	0	0
15/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,572.0000	4,543.0000	(0.634)	0	0	0
15/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,204.0000	5,230.0000	0.500	0	0	0
15/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,183.0000	3,153.0000	(0.943)	0	0	0
15/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	670.0000	648.0000	(3.284)	0	0	0
15/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	133.0000	134.0000	0.752	0	0	0
15/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	483.0000	465.0000	(3.727)	0	0	0
15/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,174.0000	4,145.0000	(0.695)	0	0	0
15/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,337.0000	7,365.0000	0.382	0	0	0
15/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	956.0000	968.0000	1.255	0	0	0
15/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	812.0000	824.0000	1.478	0	0	0
15/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,250.0000	2,220.0000	(1.333)	0	0	0
15/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,352.0000	5,379.0000	0.504	0	0	0
15/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	883.0000	895.0000	1.359	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
15/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,202.0000	2,172.0000	(1.362)	0	0	0
15/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
15/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	440.0000	423.0000	(3.864)	0	0	0
15/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,454.0000	3,475.0000	0.608	0	0	0
15/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,437.0000	7,465.0000	0.376	0	0	0
15/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	75.0000	66.0000	(12.000)	0	0	0
15/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,107.0000	1,120.0000	1.174	0	0	0
15/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,254.0000	1,226.0000	(2.233)	0	0	0
15/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
15/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	378.0000	362.0000	(4.233)	0	0	0
15/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,295.0000	1,267.0000	(2.162)	0	0	0
15/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,348.0000	2,318.0000	(1.278)	0	0	0
15/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	124.0000	126.0000	1.613	0	0	0
15/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
15/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,031.0000	3,051.0000	0.660	0	0	0
15/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	0
15/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,407.0000	3,427.0000	0.587	0	0	0
15/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	142.0000	144.0000	1.408	0	0	0
15/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	397.0000	403.0000	1.511	0	0	0
15/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	373.0000	379.0000	1.609	0	0	0
15/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
15/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	647.0000	626.0000	(3.246)	0	0	0
15/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
15/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
15/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,984.0000	3,004.0000	0.670	0	0	0
15/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,885.0000	3,907.0000	0.566	0	0	0
15/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,392.0000	6,420.0000	0.438	0	0	0
15/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
15/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,982.0000	4,003.0000	0.527	0	0	0
15/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	794.0000	770.0000	(3.023)	0	0	0
15/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	108.0000	99.0000	(8.333)	0	0	0
15/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,933.0000	3,955.0000	0.559	0	0	0
15/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,101.0000	1,074.0000	(2.452)	0	0	0
15/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,938.0000	2,957.0000	0.647	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,124.0000	4,095.0000	(0.703)	0	0	0
15/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	180.0000	183.0000	1.667	0	0	0
15/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,909.0000	4,934.0000	0.509	0	0	0
15/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
15/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,451.0000	5,478.0000	0.495	0	0	0
15/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,509.0000	1,480.0000	(1.922)	0	0	0
15/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,648.0000	5,676.0000	0.496	0	0	0
15/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	82.0000	82.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
15/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	88.0000	89.0000	1.136	0	0	0
15/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,494.0000	2,464.0000	(1.203)	0	0	0
15/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,636.0000	7,664.0000	0.367	0	0	0
15/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
15/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,133.0000	3,104.0000	(0.926)	0	0	0
15/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,553.0000	1,524.0000	(1.867)	0	0	0
15/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
15/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,479.0000	3,450.0000	(0.834)	0	0	0
15/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	32.0000	32.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,472.0000	4,443.0000	(0.648)	0	0	0
15/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,153.0000	2,123.0000	(1.393)	0	0	0
15/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
15/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,549.0000	5,577.0000	0.505	0	0	0
15/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,597.0000	3,618.0000	0.584	0	0	0
15/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	267.0000	270.0000	1.124	0	0	0
15/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,033.0000	1,007.0000	(2.517)	0	0	0
15/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	877.0000	853.0000	(2.737)	0	0	0
15/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	937.0000	912.0000	(2.668)	0	0	0
15/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	212.0000	215.0000	1.415	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	307.0000	311.0000	1.303	0	0	0
15/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	742.0000	719.0000	(3.100)	0	0	0
15/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	717.0000	695.0000	(3.068)	0	0	0
15/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,536.0000	7,565.0000	0.385	0	0	0
15/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	447.0000	453.0000	1.342	0	0	0
15/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,225.0000	1,239.0000	1.143	0	0	0
15/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	421.0000	428.0000	1.663	0	0	0
15/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,265.0000	1,280.0000	1.186	0	0	0
15/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	336.0000	321.0000	(4.464)	0	0	0
15/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	291.0000	278.0000	(4.467)	0	0	0
15/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,471.0000	1,486.0000	1.020	0	0	0
15/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	275.0000	263.0000	(4.364)	0	0	0
15/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	345.0000	331.0000	(4.058)	0	0	0
15/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,387.0000	1,403.0000	1.154	0	0	0
15/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,216.0000	2,235.0000	0.857	0	0	0
15/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	174.0000	164.0000	(5.747)	0	0	0
15/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	356.0000	341.0000	(4.213)	0	0	0
15/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	848.0000	859.0000	1.297	0	0	0
15/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,304.0000	2,323.0000	0.825	0	0	0
15/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	308.0000	294.0000	(4.545)	0	0	0
15/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,555.0000	1,571.0000	1.029	0	0	0
15/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	468.0000	450.0000	(3.846)	0	0	0
15/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,992.0000	2,010.0000	0.904	0	0	0
15/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,348.0000	2,367.0000	0.809	0	0	0
15/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0
15/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,127.0000	2,146.0000	0.893	0	0	0
15/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,392.0000	2,411.0000	0.794	0	0	0
15/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	389.0000	373.0000	(4.113)	0	0	0
15/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,216.0000	2,235.0000	0.857	0	0	0
15/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,069.0000	1,082.0000	1.216	0	0	0
15/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
15/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	299.0000	286.0000	(4.348)	0	0	0
15/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	163.0000	153.0000	(6.135)	0	0	0
15/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	212.0000	201.0000	(5.189)	0	0	0
15/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	366.0000	351.0000	(4.098)	0	0	0
15/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	283.0000	270.0000	(4.594)	0	0	0
15/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,146.0000	1,160.0000	1.222	0	0	0
15/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,185.0000	1,199.0000	1.181	0	0	0
15/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,513.0000	1,529.0000	1.058	0	0	0
15/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	956.0000	968.0000	1.255	0	0	0
15/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	275.0000	263.0000	(4.364)	0	0	0
15/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
15/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	413.0000	397.0000	(3.874)	0	0	0
15/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,172.0000	2,191.0000	0.875	0	0	0
15/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	993.0000	1,006.0000	1.309	0	0	0
15/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,555.0000	1,571.0000	1.029	0	0	0
15/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
15/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	426.0000	410.0000	(3.756)	0	0	0
15/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,429.0000	1,444.0000	1.050	0	0	0
15/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,753.0000	2,773.0000	0.726	0	0	0
15/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,273.0000	4,244.0000	(0.679)	0	0	0
15/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
15/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,693.0000	3,714.0000	0.569	0	0	0
15/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,465.0000	1,436.0000	(1.980)	0	0	0
15/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	95.0000	95.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	124.0000	114.0000	(8.065)	0	0	0
15/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,373.0000	4,343.0000	(0.686)	0	0	0
15/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,380.0000	3,351.0000	(0.858)	0	0	0
15/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
15/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,396.0000	2,367.0000	(1.210)	0	0	0
15/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	223.0000	212.0000	(4.933)	0	0	0
15/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,814.0000	1,832.0000	0.992	0	0	0
15/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,903.0000	1,921.0000	0.946	0	0	0
15/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	261.0000	248.0000	(4.981)	0	0	0
15/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,640.0000	1,657.0000	1.037	0	0	0
15/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	235.0000	223.0000	(5.106)	0	0	0
15/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,903.0000	1,921.0000	0.946	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,172.0000	2,191.0000	0.875	0	0	0
15/07/2009	€ / R	2009/12/14	13.55	Call	Currency Future	223.0000	212.0000	(4.933)	0	0	0
15/07/2009	€ / R	2009/12/14	13.50	Put	Currency Future	1,858.0000	1,876.0000	0.969	0	0	0
15/07/2009	€ / R	2009/12/14	13.50	Call	Currency Future	229.0000	218.0000	(4.803)	0	0	0
15/07/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,077.0000	3,097.0000	0.650	0	0	0
15/07/2009	€ / R	2009/12/14	14.85	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
15/07/2009	€ / R	2009/12/14	13.85	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
15/07/2009	€ / R	2010/03/15			Currency Future	12.0706	12.0410	(0.245)	0.0000	0.0000	86
15/07/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,397.0000	2,416.0000	0.793	0	0	0
15/07/2009	€ / R	2010/03/15	13.05	Call	Currency Future	493.0000	477.0000	(3.245)	0	0	0
15/07/2009	€ / R	2010/03/15	7.85	Call	Currency Future	4,229.0000	4,199.0000	(0.709)	0	0	0
15/07/2009	€ / R	2010/03/15	8.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/07/2009	€ / R	2010/03/15	12.25	Put	Currency Future	888.0000	897.0000	1.014	0	0	0
15/07/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,990.0000	1,959.0000	(1.558)	0	0	0
15/07/2009	€ / R	2010/03/15	16.05	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0
15/07/2009	€ / R	2010/03/15	7.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/07/2009	€ / R	2010/03/15	9.10	Call	Currency Future	3,002.0000	2,971.0000	(1.033)	0	0	0
15/07/2009	€ / R	2010/03/15	9.15	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
15/07/2009	€ / R	2010/03/15	12.20	Put	Currency Future	855.0000	864.0000	1.053	0	0	0
15/07/2009	€ / R	2010/03/15	10.80	Put	Currency Future	198.0000	197.0000	(0.505)	0	0	0
15/07/2009	€ / R	2010/03/15	11.10	Put	Currency Future	291.0000	291.0000	-	0	0	0
15/07/2009	€ / R	2010/03/15	15.90	Call	Currency Future	154.0000	148.0000	(3.896)	0	0	0
15/07/2009	€ / R	2010/03/15	8.85	Call	Currency Future	3,246.0000	3,216.0000	(0.924)	0	0	0
15/07/2009	€ / R	2010/03/15	10.25	Put	Currency Future	83.0000	82.0000	(1.205)	0	0	0
15/07/2009	€ / R	2010/03/15	11.10	Call	Currency Future	1,262.0000	1,232.0000	(2.377)	0	0	0
15/07/2009	€ / R	2010/03/15	15.90	Put	Currency Future	3,984.0000	4,007.0000	0.577	0	0	0
15/07/2009	€ / R	2010/03/15	14.80	Call	Currency Future	240.0000	231.0000	(3.750)	0	0	0
15/07/2009	€ / R	2010/03/15	10.10	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
15/07/2009	€ / R	2010/03/15	12.25	Call	Currency Future	709.0000	688.0000	(2.962)	0	0	0
15/07/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,059.0000	3,080.0000	0.686	0	0	0
15/07/2009	€ / R	2010/03/15	12.20	Call	Currency Future	726.0000	705.0000	(2.893)	0	0	0
15/07/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,094.0000	2,111.0000	0.812	0	0	0
15/07/2009	€ / R	2010/03/15	10.10	Call	Currency Future	2,034.0000	2,003.0000	(1.524)	0	0	0
15/07/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,953.0000	2,922.0000	(1.050)	0	0	0
15/07/2009	€ / R	2010/03/15	13.80	Call	Currency Future	364.0000	352.0000	(3.297)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
15/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
15/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,279.0000	1,291.0000	0.938	0	0	0
15/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,904.0000	1,873.0000	(1.628)	0	0	0
15/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,984.0000	3,954.0000	(0.753)	0	0	0
15/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	761.0000	740.0000	(2.760)	0	0	0
15/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	310.0000	311.0000	0.323	0	0	0
15/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	550.0000	532.0000	(3.273)	0	0	0
15/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	5,939.0000	5,964.0000	0.421	0	0	0
15/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,836.0000	3,806.0000	(0.782)	0	0	0
15/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	472.0000	457.0000	(3.178)	0	0	0
15/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,800.0000	7,828.0000	0.359	0	0	0
15/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,172.0000	4,195.0000	0.551	0	0	0
15/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	2,969.0000	2,990.0000	0.707	0	0	0
15/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
15/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,855.0000	2,824.0000	(1.086)	0	0	0
15/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
15/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	791.0000	799.0000	1.011	0	0	0
15/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,287.0000	3,308.0000	0.639	0	0	0
15/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
15/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,354.0000	2,373.0000	0.807	0	0	0
15/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,031.0000	4,054.0000	0.571	0	0	0
15/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,468.0000	1,438.0000	(2.044)	0	0	0
15/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,632.0000	1,647.0000	0.919	0	0	0
15/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	800.0000	778.0000	(2.750)	0	0	0
15/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	139.0000	133.0000	(4.317)	0	0	0
15/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	5,842.0000	5,866.0000	0.411	0	0	0
15/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	160.0000	154.0000	(3.750)	0	0	0
15/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
15/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	76.0000	75.0000	(1.316)	0	0	0
15/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,085.0000	6,110.0000	0.411	0	0	0
15/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	729.0000	737.0000	1.097	0	0	0
15/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,219.0000	4,242.0000	0.545	0	0	0
15/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
15/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	211.0000	203.0000	(3.791)	0	0	0
15/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	453.0000	438.0000	(3.311)	0	0	0
15/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,200.0000	1,171.0000	(2.417)	0	0	0
15/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,047.0000	8,076.0000	0.360	0	0	0
15/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	318.0000	307.0000	(3.459)	0	0	0
15/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	0
15/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
15/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0
15/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,279.0000	4,249.0000	(0.701)	0	0	0
15/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,170.0000	1,142.0000	(2.393)	0	0	0
15/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	329.0000	330.0000	0.304	0	0	0
15/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
15/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,552.0000	1,566.0000	0.902	0	0	0
15/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,241.0000	3,262.0000	0.648	0	0	0
15/07/2009	€ / R 2010/03/15	18.05	Put	Currency Future	0.0000	6,061.0000	100.000	0	0	0
15/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,131.0000	4,101.0000	(0.726)	0	0	0
15/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	7,899.0000	7,927.0000	0.354	0	0	0
15/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	350.0000	351.0000	0.286	0	0	0
15/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,947.0000	1,916.0000	(1.592)	0	0	0
15/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,231.0000	1,202.0000	(2.356)	0	0	0
15/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,125.0000	4,149.0000	0.582	0	0	0
15/07/2009	€ / R 2010/03/15	18.05	Call	Currency Future	0.0000	52.0000	100.000	0	0	0
15/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	225.0000	216.0000	(4.000)	0	0	0
15/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,295.0000	3,265.0000	(0.910)	0	0	0
15/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
15/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
15/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	230.0000	221.0000	(3.913)	0	0	0
15/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	588.0000	593.0000	0.850	0	0	0
15/07/2009	€ / R 2010/03/15	20.05	Put	Currency Future	0.0000	8,026.0000	100.000	0	0	0
15/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,126.0000	2,095.0000	(1.458)	0	0	0
15/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	24.0000	24.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,483.0000	2,502.0000	0.765	0	0	0
15/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,904.0000	2,873.0000	(1.067)	0	0	0
15/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,575.0000	4,545.0000	(0.656)	0	0	0
15/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,355.0000	1,368.0000	0.959	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	908.0000	884.0000	(2.643)	0	0	0
15/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	4,033.0000	4,003.0000	(0.744)	0	0	0
15/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
15/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,319.0000	2,289.0000	(1.294)	0	0	0
15/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,378.0000	3,400.0000	0.651	0	0	0
15/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	482.0000	467.0000	(3.112)	0	0	0
15/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	351.0000	339.0000	(3.419)	0	0	0
15/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	823.0000	831.0000	0.972	0	0	0
15/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	332.0000	321.0000	(3.313)	0	0	0
15/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	3,100.0000	3,069.0000	(1.000)	0	0	0
15/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,890.0000	3,913.0000	0.591	0	0	0
15/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,885.0000	3,855.0000	(0.772)	0	0	0
15/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,935.0000	3,904.0000	(0.788)	0	0	0
15/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	743.0000	722.0000	(2.826)	0	0	0
15/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,472.0000	1,486.0000	0.951	0	0	0
15/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	759.0000	767.0000	1.054	0	0	0
15/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	25.0000	25.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	199.0000	191.0000	(4.020)	0	0	0
15/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
15/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,229.0000	4,199.0000	(0.709)	0	0	0
15/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,312.0000	2,330.0000	0.779	0	0	0
15/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	780.0000	758.0000	(2.821)	0	0	0
15/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
15/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	462.0000	447.0000	(3.247)	0	0	0
15/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,590.0000	3,559.0000	(0.864)	0	0	0
15/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,195.0000	3,217.0000	0.689	0	0	0
15/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	257.0000	257.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
15/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,592.0000	1,606.0000	0.879	0	0	0
15/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,611.0000	2,580.0000	(1.187)	0	0	0
15/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	216.0000	208.0000	(3.704)	0	0	0
15/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,327.0000	1,298.0000	(2.185)	0	0	0
15/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,312.0000	4,335.0000	0.533	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	311.0000	300.0000	(3.537)	0	0	0
15/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,433.0000	1,446.0000	0.907	0	0	0
15/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	1,031.0000	1,005.0000	(2.522)	0	0	0
15/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	304.0000	293.0000	(3.618)	0	0	0
15/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,440.0000	2,459.0000	0.779	0	0	0
15/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	273.0000	273.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	503.0000	487.0000	(3.181)	0	0	0
15/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,180.0000	4,150.0000	(0.718)	0	0	0
15/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
15/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	4,082.0000	4,052.0000	(0.735)	0	0	0
15/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	821.0000	798.0000	(2.801)	0	0	0
15/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	3,937.0000	3,960.0000	0.584	0	0	0
15/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,197.0000	3,167.0000	(0.938)	0	0	0
15/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,294.0000	1,264.0000	(2.318)	0	0	0
15/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	157.0000	151.0000	(3.822)	0	0	0
15/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	461.0000	464.0000	0.651	0	0	0
15/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	526.0000	509.0000	(3.232)	0	0	0
15/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	3,051.0000	3,020.0000	(1.016)	0	0	0
15/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	211.0000	211.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	226.0000	226.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	2,078.0000	2,047.0000	(1.492)	0	0	0
15/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,432.0000	1,402.0000	(2.095)	0	0	0
15/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	700.0000	707.0000	1.000	0	0	0
15/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
15/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,820.0000	1,789.0000	(1.703)	0	0	0
15/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,180.0000	2,198.0000	0.826	0	0	0
15/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
15/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
15/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,265.0000	4,289.0000	0.563	0	0	0
15/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,698.0000	1,667.0000	(1.826)	0	0	0
15/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	36.0000	36.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,397.0000	1,367.0000	(2.147)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	325.0000	314.0000	(3.385)	0	0	0
15/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	538.0000	521.0000	(3.160)	0	0	0
15/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	863.0000	840.0000	(2.665)	0	0	0
15/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	203.0000	195.0000	(3.941)	0	0	0
15/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	127.0000	126.0000	(0.787)	0	0	0
15/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,757.0000	2,727.0000	(1.088)	0	0	0
15/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,222.0000	2,192.0000	(1.350)	0	0	0
15/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,317.0000	1,330.0000	0.987	0	0	0
15/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,332.0000	3,354.0000	0.660	0	0	0
15/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	99.0000	98.0000	(1.010)	0	0	0
15/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
15/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	358.0000	346.0000	(3.352)	0	0	0
15/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	136.0000	130.0000	(4.412)	0	0	0
15/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
15/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
15/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,014.0000	3,035.0000	0.697	0	0	0
15/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	931.0000	907.0000	(2.578)	0	0	0
15/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	676.0000	656.0000	(2.959)	0	0	0
15/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
15/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	235.0000	226.0000	(3.830)	0	0	0
15/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,512.0000	1,526.0000	0.926	0	0	0
15/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	435.0000	420.0000	(3.448)	0	0	0
15/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,137.0000	2,155.0000	0.842	0	0	0
15/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	561.0000	566.0000	0.891	0	0	0
15/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,570.0000	2,590.0000	0.778	0	0	0
15/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	338.0000	327.0000	(3.254)	0	0	0
15/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	561.0000	566.0000	0.891	0	0	0
15/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,609.0000	3,632.0000	0.637	0	0	0
15/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	191.0000	183.0000	(4.188)	0	0	0
15/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,104.0000	3,125.0000	0.677	0	0	0
15/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	931.0000	907.0000	(2.578)	0	0	0
15/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	180.0000	173.0000	(3.889)	0	0	0
15/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,470.0000	3,492.0000	0.634	0	0	0
15/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,268.0000	2,286.0000	0.794	0	0	0
15/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,702.0000	2,722.0000	0.740	0	0	0
15/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	955.0000	965.0000	1.047	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,150.0000	3,171.0000	0.667	0	0	0
15/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	630.0000	611.0000	(3.016)	0	0	0
15/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,362.0000	1,332.0000	(2.203)	0	0	0
15/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,358.0000	5,382.0000	0.448	0	0	0
15/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,059.0000	1,070.0000	1.039	0	0	0
15/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,737.0000	3,707.0000	(0.803)	0	0	0
15/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
15/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	980.0000	954.0000	(2.653)	0	0	0
15/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	409.0000	396.0000	(3.178)	0	0	0
15/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,724.0000	4,694.0000	(0.635)	0	0	0
15/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,174.0000	2,144.0000	(1.380)	0	0	0
15/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,839.0000	1,855.0000	0.870	0	0	0
15/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
15/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	272.0000	263.0000	(3.309)	0	0	0
15/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	241.0000	241.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,394.0000	1,407.0000	0.933	0	0	0
15/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	515.0000	498.0000	(3.301)	0	0	0
15/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,224.0000	2,242.0000	0.809	0	0	0
15/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	345.0000	333.0000	(3.478)	0	0	0
15/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	509.0000	513.0000	0.786	0	0	0
15/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	3,148.0000	3,118.0000	(0.953)	0	0	0
15/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	643.0000	649.0000	0.933	0	0	0
15/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
15/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,476.0000	4,446.0000	(0.670)	0	0	0
15/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,714.0000	1,729.0000	0.875	0	0	0
15/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,078.0000	4,101.0000	0.564	0	0	0
15/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	291.0000	281.0000	(3.436)	0	0	0
15/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	149.0000	142.0000	(4.698)	0	0	0
15/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
15/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,307.0000	7,335.0000	0.383	0	0	0
15/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,491.0000	3,461.0000	(0.859)	0	0	0
15/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,696.0000	5,721.0000	0.439	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
15/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	393.0000	380.0000	(3.308)	0	0	0
15/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	148.0000	147.0000	(0.676)	0	0	0
15/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	220.0000	212.0000	(3.636)	0	0	0
15/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,271.0000	2,240.0000	(1.365)	0	0	0
15/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	1,923.0000	1,939.0000	0.832	0	0	0
15/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	173.0000	166.0000	(4.046)	0	0	0
15/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,703.0000	3,725.0000	0.594	0	0	0
15/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
15/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,599.0000	5,624.0000	0.447	0	0	0
15/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
15/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,652.0000	7,680.0000	0.366	0	0	0
15/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,454.0000	7,482.0000	0.376	0	0	0
15/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,503.0000	5,527.0000	0.436	0	0	0
15/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
15/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
15/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	671.0000	677.0000	0.894	0	0	0
15/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,619.0000	1,588.0000	(1.915)	0	0	0
15/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	615.0000	620.0000	0.813	0	0	0
15/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,513.0000	2,483.0000	(1.194)	0	0	0
15/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	392.0000	394.0000	0.510	0	0	0
15/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	842.0000	818.0000	(2.850)	0	0	0
15/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,553.0000	7,581.0000	0.371	0	0	0
15/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	1,113.0000	1,085.0000	(2.516)	0	0	0
15/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	885.0000	861.0000	(2.712)	0	0	0
15/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	562.0000	545.0000	(3.025)	0	0	0
15/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,242.0000	1,254.0000	0.966	0	0	0
15/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,051.0000	2,068.0000	0.829	0	0	0
15/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	371.0000	359.0000	(3.235)	0	0	0
15/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	184.0000	184.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	245.0000	236.0000	(3.673)	0	0	0
15/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,505.0000	1,475.0000	(1.993)	0	0	0
15/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,368.0000	2,337.0000	(1.309)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	€ / R	2010/03/15	9.75	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
15/07/2009	€ / R	2010/03/15	7.75	Call	Currency Future	4,328.0000	4,298.0000	(0.693)	0	0	0
15/07/2009	€ / R	2010/03/15	8.75	Call	Currency Future	3,344.0000	3,314.0000	(0.897)	0	0	0
15/07/2009	€ / R	2010/03/15	8.75	Put	Currency Future	23.0000	23.0000	-	0	0	0
15/07/2009	€ / R	2010/03/15	14.75	Put	Currency Future	2,924.0000	2,945.0000	0.718	0	0	0
15/07/2009	€ / R	2010/03/15	15.75	Call	Currency Future	163.0000	157.0000	(3.681)	0	0	0
15/07/2009	€ / R	2010/03/15	15.75	Put	Currency Future	3,843.0000	3,866.0000	0.598	0	0	0
15/07/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,416.0000	2,386.0000	(1.242)	0	0	0
15/07/2009	€ / R	2010/03/15	9.70	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
15/07/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,542.0000	1,512.0000	(1.946)	0	0	0
15/07/2009	€ / R	2010/03/15	8.70	Put	Currency Future	22.0000	22.0000	-	0	0	0
15/07/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,393.0000	3,363.0000	(0.884)	0	0	0
15/07/2009	€ / R	2010/03/15	7.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,377.0000	4,347.0000	(0.685)	0	0	0
15/07/2009	€ / R	2010/03/15	10.70	Put	Currency Future	172.0000	171.0000	(0.581)	0	0	0
15/07/2009	€ / R	2010/03/15	12.70	Call	Currency Future	575.0000	557.0000	(3.130)	0	0	0
15/07/2009	€ / R	2010/03/15	13.70	Call	Currency Future	378.0000	366.0000	(3.175)	0	0	0
15/07/2009	€ / R	2010/03/15	15.70	Put	Currency Future	3,796.0000	3,819.0000	0.606	0	0	0
15/07/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,008.0000	2,025.0000	0.847	0	0	0
15/07/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,204.0000	1,216.0000	0.997	0	0	0
15/07/2009	€ / R	2010/03/15	14.70	Call	Currency Future	250.0000	241.0000	(3.600)	0	0	0
15/07/2009	€ / R	2010/03/15	15.70	Call	Currency Future	167.0000	160.0000	(4.192)	0	0	0
15/07/2009	€ / R	2010/03/15	14.70	Put	Currency Future	2,879.0000	2,900.0000	0.729	0	0	0
15/07/2009	AL12	2009/08/06			Index Future	309.0080	309.7310	0.234	0.0000	0.0000	0
15/07/2009	AL13	2009/08/06			Index Future	244.3300	244.2940	(0.015)	0.0000	0.0000	7
15/07/2009	AL37	2009/08/06			Index Future	274.3900	274.5960	0.075	0.0000	0.0000	0
15/07/2009	AL7T	2009/08/06			Index Future	305.8940	306.3640	0.154	0.0000	0.0000	0
15/07/2009	ALBI	2009/08/06			Index Future	285.0920	285.4860	0.138	0.0000	0.0000	644
15/07/2009	ALBI	2009/11/05			Index Future	290.2080	290.6100	0.139	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ALBI	2010/02/04			Index Future	295.7060	296.1210	0.140	0.0000	0.0000	0
15/07/2009	CRD1	2009/08/06			Index Future	123.4830	123.5110	0.023	0.0000	0.0000	2
15/07/2009	CRD1	2009/11/05			Index Future	125.7240	125.7530	0.023	0.0000	0.0000	0
15/07/2009	CRD1	2010/02/04			Index Future	128.0990	128.1290	0.023	0.0000	0.0000	0
15/07/2009	GOVI	2009/08/06			jGovi	287.0320	287.4100	0.132	0.0000	0.0000	567
15/07/2009	GOVI	2009/11/05			jGovi	292.1820	292.5690	0.132	0.0000	0.0000	0
15/07/2009	GOVI	2010/02/04			jGovi	297.7035	298.0965	0.132	0.0000	0.0000	0
15/07/2009	ILBI	2009/08/06			Index Future	357.6960	357.6960	-	0.0000	0.0000	3
15/07/2009	ILBI	2009/11/05			Index Future	364.8680	364.8680	-	0.0000	0.0000	0
15/07/2009	J153	2010/08/31			jSwap	7.8790	7.8780	(0.013)	0.0000	0.0000	0
15/07/2009	J157	2015/09/15			jSwap	9.0510	9.0380	(0.144)	0.0000	0.0000	0
15/07/2009	J186	2026/12/21			jSwap	8.6650	8.6480	(0.196)	0.0000	0.0000	0
15/07/2009	J201	2014/12/22			jSwap	8.9180	8.9030	(0.168)	0.0000	0.0000	0
15/07/2009	J203	2017/09/15			jSwap	9.1780	9.1660	(0.131)	0.0000	0.0000	0
15/07/2009	J204	2018/12/21			jSwap	9.1760	9.1650	(0.120)	0.0000	0.0000	0
15/07/2009	J207	2020/01/15			jSwap	9.2470	9.6290	4.131	0.0000	0.0000	0
15/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
15/07/2009	JFRA	2009/08/06			jFra	7.5230	7.5490	0.346	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	JFRA 2009/11/05			jFra	7.2700	7.2730	0.041	0.0000	0.0000	0
15/07/2009	JFRA 2010/02/04			jFra	7.3810	7.3740	(0.095)	0.0000	0.0000	0
15/07/2009	JFRA 2010/05/06			jFra	7.6560	7.6370	(0.248)	0.0000	0.0000	0
15/07/2009	JFRA 2010/08/05			jFra	7.9390	7.9280	(0.139)	0.0000	0.0000	0
15/07/2009	JFRA 2010/11/04			jFra	8.2100	8.1980	(0.146)	0.0000	0.0000	0
15/07/2009	JN02 2009/08/06			jNote	7.8960	7.8930	(0.038)	0.0000	0.0000	0
15/07/2009	JN02 2009/11/05			jNote	8.0670	8.0580	(0.112)	0.0000	0.0000	0
15/07/2009	JN02 2010/02/04			jNote	8.3020	8.2920	(0.120)	0.0000	0.0000	0
15/07/2009	JN05 2009/08/06			jNote	8.8080	8.7940	(0.159)	0.0000	0.0000	0
15/07/2009	JN05 2009/11/05			jNote	8.9310	8.9140	(0.190)	0.0000	0.0000	0
15/07/2009	JN05 2010/02/04			jNote	9.0750	9.0570	(0.198)	0.0000	0.0000	0
15/07/2009	JN10 2009/08/06			jNote	9.1000	9.0920	(0.088)	0.0000	0.0000	0
15/07/2009	JN10 2009/11/05			jNote	9.1510	9.1420	(0.098)	0.0000	0.0000	0
15/07/2009	JN10 2010/02/04			jNote	9.2130	9.2020	(0.119)	0.0000	0.0000	0
15/07/2009	JROD 2009/07/31			jRod	7.5890	7.5860	(0.040)	0.0000	0.0000	0
15/07/2009	JROD 2009/08/31			jRod	7.3360	7.3290	(0.095)	0.0000	0.0000	0
15/07/2009	JROD 2009/09/30			jRod	7.5220	7.5130	(0.120)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	JROD	2009/10/30			jRod	7.6670	7.6650	(0.026)	0.0000	0.0000	0
15/07/2009	JROD	2009/11/30			jRod	7.6170	7.6230	0.079	0.0000	0.0000	0
15/07/2009	JROD	2009/12/31			jRod	7.7700	7.7850	0.193	0.0000	0.0000	0
15/07/2009	OTH1	2009/08/06			Index Future	274.3910	274.8670	0.173	0.0000	0.0000	3
15/07/2009	OTH1	2009/11/05			Index Future	279.3690	279.8560	0.174	0.0000	0.0000	0
15/07/2009	OTH1	2010/02/04			Index Future	284.6480	285.1430	0.174	0.0000	0.0000	0
15/07/2009	R153	2009/08/06			Bond Future	7.3590	7.3380	(0.285)	0.0000	0.0000	0
15/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,694.0000	2,716.0000	0.817	0	0	0
15/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
15/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
15/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,449.0000	2,470.0000	0.857	0	0	0
15/07/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
15/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,237.0000	1,237.0000	-	0	0	0
15/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	16.0000	16.0000	-	0	0	0
15/07/2009	R157	2009/08/06			Bond Future	8.7370	8.7030	(0.389)	0.0000	0.0000	9,090
15/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	193.0000	157.0000	(18.653)	0	0	0
15/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	2,870.0000	3,014.0000	5.017	0	0	0
15/07/2009	R157	2009/11/05			Bond Future	8.8440	8.8080	(0.407)	0.0000	0.0000	0
15/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	7,312.0000	7,143.0000	(2.311)	0	0	0
15/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	229.0000	243.0000	6.114	0	0	0
15/07/2009	R157	2010/02/04			Bond Future	8.9320	8.8940	(0.425)	0.0000	0.0000	0
15/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,657.0000	6,505.0000	(2.283)	0	0	0
15/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	723.0000	756.0000	4.564	0	0	0
15/07/2009	R157	2010/05/06			Bond Future	8.9720	8.9320	(0.446)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	4,312.0000	4,196.0000	(2.690)	0	0	0
15/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,082.0000	2,153.0000	3.410	0	0	0
15/07/2009	R186	2009/08/06			Bond Future	9.2660	9.2340	(0.345)	9.2700	9.2700	12,963
15/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	888.0000	945.0000	6.419	0	0	0
15/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,387.0000	3,147.0000	(7.086)	0	0	0
15/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	18,308.0000	18,012.0000	(1.617)	0	0	0
15/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
15/07/2009	R186	2009/11/05			Bond Future	9.3220	9.2880	(0.365)	0.0000	0.0000	0
15/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,815.0000	5,615.0000	(3.439)	0	0	5,000
15/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	2,822.0000	2,932.0000	3.898	0	0	0
15/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	166.0000	176.0000	6.024	0	0	5,000
15/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	307.0000	324.0000	5.537	0	0	240
15/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,844.0000	18,543.0000	(1.597)	0	0	0
15/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	16,156.0000	15,862.0000	(1.820)	0	0	0
15/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	7,400.0000	7,174.0000	(3.054)	0	0	240
15/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	1,998.0000	2,082.0000	4.204	0	0	0
15/07/2009	R186	2010/02/04			Bond Future	9.3720	9.3380	(0.363)	0.0000	0.0000	0
15/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,524.0000	12,280.0000	(1.948)	0	0	0
15/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,692.0000	1,755.0000	3.723	0	0	0
15/07/2009	R186	2010/05/06			Bond Future	9.4020	9.3670	(0.372)	0.0000	0.0000	0
15/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	8,355.0000	8,169.0000	(2.226)	0	0	0
15/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	4,688.0000	4,815.0000	2.709	0	0	0
15/07/2009	R201	2009/08/06			Bond Future	8.8140	8.7810	(0.374)	0.0000	0.0000	2
15/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,029.0000	2,130.0000	4.978	0	0	0
15/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	221.0000	184.0000	(16.742)	0	0	0
15/07/2009	R201	2009/11/05			Bond Future	8.9010	8.8650	(0.404)	0.0000	0.0000	0
15/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	6,020.0000	5,886.0000	(2.226)	0	0	0
15/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	180.0000	191.0000	6.111	0	0	0
15/07/2009	R201	2010/02/04			Bond Future	8.9800	8.9430	(0.412)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	6,316.0000	6,192.0000	(1.963)	0	0	0
15/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	407.0000	426.0000	4.668	0	0	0
15/07/2009	R201	2010/05/06			Bond Future	9.0200	8.9810	(0.432)	0.0000	0.0000	0
15/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,587.0000	3,496.0000	(2.537)	0	0	0
15/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,647.0000	1,700.0000	3.218	0	0	0
15/07/2009	R203	2009/08/06			Bond Future	9.2430	9.2000	(0.465)	0.0000	0.0000	1,570
15/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,129.0000	1,228.0000	8.769	0	0	0
15/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,091.0000	957.0000	(12.282)	0	0	0
15/07/2009	R203	2009/11/05			Bond Future	9.3250	9.2800	(0.483)	0.0000	0.0000	0
15/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	112.0000	122.0000	8.929	0	0	0
15/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	10,393.0000	10,164.0000	(2.203)	0	0	0
15/07/2009	R203	2010/02/04			Bond Future	9.4050	9.3580	(0.500)	0.0000	0.0000	0
15/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,336.0000	7,142.0000	(2.644)	0	0	0
15/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	886.0000	933.0000	5.305	0	0	0
15/07/2009	R203	2010/05/06			Bond Future	9.4500	9.4010	(0.519)	0.0000	0.0000	0
15/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,859.0000	4,712.0000	(3.025)	0	0	0
15/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,573.0000	2,671.0000	3.809	0	0	0
15/07/2009	R204	2009/08/06			Bond Future	9.2610	9.2180	(0.464)	9.2100	9.2100	1,062
15/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,171.0000	1,275.0000	8.881	0	0	0
15/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,236.0000	1,087.0000	(12.055)	0	0	0
15/07/2009	R204	2009/11/05			Bond Future	9.3340	9.2900	(0.471)	0.0000	0.0000	0
15/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	11,449.0000	11,206.0000	(2.122)	0	0	0
15/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	119.0000	129.0000	8.403	0	0	0
15/07/2009	R204	2010/02/04			Bond Future	9.4020	9.3560	(0.489)	0.0000	0.0000	0
15/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,038.0000	7,831.0000	(2.575)	0	0	0
15/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	972.0000	1,023.0000	5.247	0	0	0
15/07/2009	R204	2010/05/06			Bond Future	9.4450	9.3970	(0.508)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	5,321.0000	5,163.0000	(2.969)	0	0	0
15/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,836.0000	2,942.0000	3.738	0	0	0
15/07/2009	R206	2009/08/06			Bond Future	8.8270	8.7930	(0.385)	0.0000	0.0000	1,775
15/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	194.0000	161.0000	(17.010)	0	0	0
15/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	1,657.0000	1,744.0000	5.250	0	0	0
15/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,651.0000	6,532.0000	(1.789)	0	0	0
15/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
15/07/2009	R206	2009/11/05			Bond Future	8.9230	8.8870	(0.403)	0.0000	0.0000	0
15/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	5,022.0000	4,911.0000	(2.210)	0	0	0
15/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	144.0000	153.0000	6.250	0	0	0
15/07/2009	R206	2010/02/04			Bond Future	9.0160	8.9770	(0.433)	0.0000	0.0000	0
15/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	321.0000	336.0000	4.673	0	0	0
15/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	5,248.0000	5,141.0000	(2.039)	0	0	0
15/07/2009	R206	2010/05/06			Bond Future	9.0700	9.0290	(0.452)	0.0000	0.0000	0
15/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,606.0000	1,656.0000	3.113	0	0	0
15/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,565.0000	2,493.0000	(2.807)	0	0	0
15/07/2009	R207	2009/08/06			Bond Future	9.3490	9.3270	(0.235)	0.0000	0.0000	600
15/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,545.0000	1,445.0000	(6.472)	0	0	0
15/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	953.0000	984.0000	3.253	0	0	0
15/07/2009	R207	2009/11/05			Bond Future	9.4180	9.3940	(0.255)	0.0000	0.0000	0
15/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	106.0000	109.0000	2.830	0	0	0
15/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	12,351.0000	12,214.0000	(1.109)	0	0	0
15/07/2009	R207	2010/02/04			Bond Future	9.4820	9.4580	(0.253)	0.0000	0.0000	0
15/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,443.0000	8,329.0000	(1.350)	0	0	0
15/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	974.0000	997.0000	2.361	0	0	0
15/07/2009	R207	2010/05/06			Bond Future	9.5250	9.5000	(0.262)	0.0000	0.0000	0
15/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,925.0000	4,843.0000	(1.665)	0	0	0
15/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,355.0000	3,414.0000	1.759	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	R208	2009/08/06			Bond Future	9.4230	9.4030	(0.212)	0.0000	0.0000	120
15/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	796.0000	816.0000	2.513	0	0	0
15/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,857.0000	1,755.0000	(5.493)	0	0	0
15/07/2009	R208	2009/11/05			Bond Future	9.4800	9.4580	(0.232)	0.0000	0.0000	0
15/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	11,460.0000	11,332.0000	(1.117)	0	0	0
15/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	165.0000	169.0000	2.424	0	0	0
15/07/2009	R208	2010/02/04			Bond Future	9.5530	9.5300	(0.241)	0.0000	0.0000	0
15/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,253.0000	1,280.0000	2.155	0	0	0
15/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,776.0000	7,669.0000	(1.376)	0	0	0
15/07/2009	R208	2010/05/06			Bond Future	9.6360	9.6140	(0.228)	0.0000	0.0000	0
15/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	5,445.0000	5,367.0000	(1.433)	0	0	0
15/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,173.0000	3,222.0000	1.544	0	0	0
15/07/2009	R209	2009/08/06			Bond Future	8.8600	8.8290	(0.350)	8.8800	8.8800	4,596
15/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	2,046.0000	1,872.0000	(8.504)	0	0	0
15/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,166.0000	1,239.0000	6.261	0	0	0
15/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	7,414.0000	7,170.0000	(3.291)	0	0	0
15/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	49.0000	51.0000	4.082	0	0	1,950
15/07/2009	R209	2009/11/05			Bond Future	8.8940	8.8620	(0.360)	0.0000	0.0000	0
15/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	7,450.0000	7,637.0000	2.510	0	0	0
15/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,199.0000	1,134.0000	(5.421)	0	0	2,500
15/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	87.0000	92.0000	5.747	0	0	5,000
15/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,855.0000	17,608.0000	(1.383)	0	0	0
15/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	177.0000	187.0000	5.650	0	0	0
15/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	15,229.0000	14,986.0000	(1.596)	0	0	0
15/07/2009	R209	2010/02/04			Bond Future	8.9230	8.8900	(0.370)	0.0000	0.0000	0
15/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,438.0000	9,630.0000	2.034	0	0	0
15/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,761.0000	1,693.0000	(3.861)	0	0	0
15/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	853.0000	888.0000	4.103	0	0	2,500
15/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	13,519.0000	13,295.0000	(1.657)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	R209	2010/05/06			Bond Future	8.9360	8.9020	(0.380)	0.0000	0.0000	0
15/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	3,799.0000	3,906.0000	2.817	0	0	0
15/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	7,328.0000	7,169.0000	(2.170)	0	0	0
15/07/2009	TRT1	2009/08/06			Index Future	283.3280	283.7020	0.132	0.0000	0.0000	100
15/07/2009	TRT1	2009/11/05			Index Future	288.4680	288.8510	0.133	0.0000	0.0000	0
15/07/2009	TRT1	2010/02/04			Index Future	293.9190	294.3080	0.132	0.0000	0.0000	0
15/07/2009	ZAAD	2009/09/14			Currency Future	6.5559	6.5949	0.595	6.5500	6.5500	178,986
15/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	0.0000	3,956.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,256.0000	4,295.0000	0.916	0	0	0
15/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
15/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	592.0000	557.0000	(5.912)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	124.0000	137.0000	10.484	0	0	0
15/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	547.0000	514.0000	(6.033)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	234.0000	209.0000	(10.684)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	100.0000	90.0000	(10.000)	0	0	0
15/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	682.0000	646.0000	(5.279)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	592.0000	557.0000	(5.912)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	268.0000	242.0000	(9.701)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	380.0000	411.0000	8.158	0	0	0
15/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	462.0000	430.0000	(6.926)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
15/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,948.0000	1,909.0000	(2.002)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
15/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
15/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	74.0000	66.0000	(10.811)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	151.0000	137.0000	(9.272)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	68.0000	75.0000	10.294	0	0	0
15/07/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	635.0000	670.0000	5.512	0	0	0
15/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	774.0000	738.0000	(4.651)	0	0	0
15/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,012.0000	975.0000	(3.656)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
15/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
15/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	140.0000	154.0000	10.000	0	0	0
15/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	306.0000	335.0000	9.477	0	0	0
15/07/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	0.0000	1,959.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	774.0000	738.0000	(4.651)	0	0	0
15/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,945.0000	3,906.0000	(0.989)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	682.0000	646.0000	(5.279)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	636.0000	602.0000	(5.346)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	341.0000	312.0000	(8.504)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	68.0000	75.0000	10.294	0	0	0
15/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	503.0000	536.0000	6.561	0	0	0
15/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
15/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
15/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
15/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	97.0000	107.0000	10.309	0	0	0
15/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	420.0000	452.0000	7.619	0	0	0
15/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	238.0000	265.0000	11.345	0	0	0
15/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	547.0000	514.0000	(6.033)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	172.0000	157.0000	(8.721)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
15/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	868.0000	832.0000	(4.147)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	64.0000	57.0000	(10.938)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	132.0000	120.0000	(9.091)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	462.0000	430.0000	(6.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	202.0000	179.0000	(11.386)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	202.0000	179.0000	(11.386)	0	0	0
15/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	0.0000	4,045.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	728.0000	692.0000	(4.945)	0	0	0
15/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,056.0000	2,095.0000	1.897	0	0	0
15/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
15/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	97.0000	107.0000	10.309	0	0	0
15/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	234.0000	209.0000	(10.684)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	207.0000	232.0000	12.077	0	0	0
15/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
15/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	158.0000	174.0000	10.127	0	0	0
15/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
15/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	504.0000	471.0000	(6.548)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	868.0000	832.0000	(4.147)	0	0	0
15/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,794.0000	7,755.0000	(0.500)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	158.0000	174.0000	10.127	0	0	0
15/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	178.0000	202.0000	13.483	0	0	0
15/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	0.0000	2,045.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,256.0000	3,295.0000	1.198	0	0	0
15/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	636.0000	602.0000	(5.346)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,062.0000	1,100.0000	3.578	0	0	0
15/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	380.0000	350.0000	(7.895)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
15/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	420.0000	452.0000	7.619	0	0	0
15/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,944.0000	7,905.0000	(0.491)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	420.0000	389.0000	(7.381)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
15/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	341.0000	312.0000	(8.504)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	0.0000	1,051.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,056.0000	4,095.0000	0.962	0	0	0
15/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	964.0000	927.0000	(3.838)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	140.0000	154.0000	10.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	680.0000	716.0000	5.294	0	0	0
15/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,006.0000	6,045.0000	0.649	0	0	0
15/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	76.0000	84.0000	10.526	0	0	0
15/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	821.0000	785.0000	(4.385)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	124.0000	137.0000	10.484	0	0	0
15/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	178.0000	202.0000	13.483	0	0	0
15/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,745.0000	3,706.0000	(1.041)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	64.0000	57.0000	(10.938)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	420.0000	389.0000	(7.381)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
15/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	268.0000	242.0000	(9.701)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	172.0000	157.0000	(8.721)	0	0	0
15/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	0.0000	7,955.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	635.0000	670.0000	5.512	0	0	0
15/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,744.0000	7,705.0000	(0.504)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	132.0000	120.0000	(9.091)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	115.0000	104.0000	(9.565)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	726.0000	763.0000	5.096	0	0	0
15/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	271.0000	299.0000	10.332	0	0	0
15/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,006.0000	3,045.0000	1.297	0	0	0
15/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,995.0000	2,956.0000	(1.302)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	342.0000	372.0000	8.772	0	0	0
15/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,156.0000	3,195.0000	1.236	0	0	0
15/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,256.0000	2,295.0000	1.729	0	0	0
15/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
15/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,744.0000	5,705.0000	(0.679)	0	0	0
15/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,494.0000	4,455.0000	(0.868)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	342.0000	372.0000	8.772	0	0	0
15/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
15/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,794.0000	5,755.0000	(0.673)	0	0	0
15/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	76.0000	84.0000	10.526	0	0	0
15/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	916.0000	879.0000	(4.039)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,161.0000	1,199.0000	3.273	0	0	0
15/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	503.0000	536.0000	6.561	0	0	0
15/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,259.0000	1,298.0000	3.098	0	0	0
15/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,501.0000	1,463.0000	(2.532)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	86.0000	95.0000	10.465	0	0	0
15/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
15/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,994.0000	5,955.0000	(0.651)	0	0	0
15/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
15/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,156.0000	4,195.0000	0.938	0	0	0
15/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	773.0000	810.0000	4.787	0	0	0
15/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
15/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,749.0000	1,710.0000	(2.230)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	238.0000	265.0000	11.345	0	0	0
15/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,508.0000	1,547.0000	2.586	0	0	0
15/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,111.0000	1,150.0000	3.510	0	0	0
15/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
15/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	115.0000	104.0000	(9.565)	0	0	0
15/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	590.0000	625.0000	5.932	0	0	0
15/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,206.0000	2,245.0000	1.768	0	0	0
15/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,898.0000	1,859.0000	(2.055)	0	0	0
15/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,844.0000	7,805.0000	(0.497)	0	0	0
15/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	271.0000	299.0000	10.332	0	0	0
15/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
15/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	304.0000	276.0000	(9.211)	0	0	0
15/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,506.0000	4,545.0000	0.866	0	0	0
15/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,795.0000	3,756.0000	(1.028)	0	0	0
15/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,206.0000	4,245.0000	0.927	0	0	0
15/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
15/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,156.0000	2,195.0000	1.809	0	0	0
15/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,210.0000	1,248.0000	3.140	0	0	0
15/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,206.0000	3,245.0000	1.216	0	0	0
15/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,844.0000	5,805.0000	(0.667)	0	0	0
15/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,799.0000	1,760.0000	(2.168)	0	0	0
15/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	461.0000	493.0000	6.941	0	0	0
15/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	546.0000	580.0000	6.227	0	0	0
15/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,845.0000	3,806.0000	(1.014)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
15/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,849.0000	1,810.0000	(2.109)	0	0	0
15/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,194.0000	6,155.0000	(0.630)	0	0	0
15/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,894.0000	7,855.0000	(0.494)	0	0	0
15/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,694.0000	4,655.0000	(0.831)	0	0	0
15/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,106.0000	2,145.0000	1.852	0	0	0
15/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,806.0000	5,845.0000	0.672	0	0	0
15/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,895.0000	3,856.0000	(1.001)	0	0	0
15/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,894.0000	5,855.0000	(0.662)	0	0	0
15/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,806.0000	2,845.0000	1.390	0	0	0
15/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,306.0000	4,345.0000	0.906	0	0	0
15/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,309.0000	1,348.0000	2.979	0	0	0
15/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,106.0000	3,145.0000	1.256	0	0	0
15/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,195.0000	3,156.0000	(1.221)	0	0	0
15/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,894.0000	7,855.0000	(0.494)	0	0	0
15/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,700.0000	1,661.0000	(2.294)	0	0	0
15/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,894.0000	5,855.0000	(0.662)	0	0	0
15/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,895.0000	3,856.0000	(1.001)	0	0	0
15/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,106.0000	4,145.0000	0.950	0	0	0
15/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,944.0000	5,905.0000	(0.656)	0	0	0
15/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,557.0000	1,596.0000	2.505	0	0	0
15/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,444.0000	4,405.0000	(0.878)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,945.0000	2,906.0000	(1.324)	0	0	0
15/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,556.0000	4,595.0000	0.856	0	0	0
15/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,056.0000	6,095.0000	0.644	0	0	0
15/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,452.0000	1,414.0000	(2.617)	0	0	0
15/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,056.0000	3,095.0000	1.276	0	0	0
15/07/2009	ZAAD	2009/12/14			Currency Future	6.6245	6.6626	0.575	0.0000	0.0000	455
15/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	450.0000	475.0000	5.556	0	0	0
15/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,482.0000	1,447.0000	(2.362)	0	0	0
15/07/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	143.0000	151.0000	5.594	0	0	0
15/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	482.0000	508.0000	5.394	0	0	0
15/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	336.0000	358.0000	6.548	0	0	0
15/07/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	448.0000	423.0000	(5.580)	0	0	0
15/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
15/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
15/07/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	126.0000	133.0000	5.556	0	0	0
15/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	660.0000	690.0000	4.545	0	0	0
15/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	261.0000	245.0000	(6.130)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	347.0000	325.0000	(6.340)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	316.0000	294.0000	(6.962)	0	0	0
15/07/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,926.0000	7,888.0000	(0.479)	0	0	0
15/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	740.0000	770.0000	4.054	0	0	0
15/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
15/07/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	637.0000	608.0000	(4.553)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	414.0000	389.0000	(6.039)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	272.0000	287.0000	5.515	0	0	0
15/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	223.0000	236.0000	5.830	0	0	0
15/07/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,731.0000	3,693.0000	(1.018)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	802.0000	771.0000	(3.865)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	238.0000	252.0000	5.882	0	0	0
15/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	482.0000	508.0000	5.394	0	0	0
15/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	176.0000	162.0000	(7.955)	0	0	0
15/07/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,937.0000	2,900.0000	(1.260)	0	0	0
15/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	718.0000	688.0000	(4.178)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	158.0000	145.0000	(8.228)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	347.0000	325.0000	(6.340)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	291.0000	307.0000	5.498	0	0	0
15/07/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	184.0000	194.0000	5.435	0	0	0
15/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	272.0000	287.0000	5.515	0	0	0
15/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	521.0000	494.0000	(5.182)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	111.0000	101.0000	(9.009)	0	0	0
15/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,428.0000	4,390.0000	(0.858)	0	0	0
15/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	162.0000	171.0000	5.556	0	0	0
15/07/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
15/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	238.0000	252.0000	5.882	0	0	0
15/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	172.0000	182.0000	5.814	0	0	0
15/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	550.0000	577.0000	4.909	0	0	0
15/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	125.0000	114.0000	(8.800)	0	0	0
15/07/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	559.0000	531.0000	(5.009)	0	0	0
15/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,914.0000	1,877.0000	(1.933)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	316.0000	294.0000	(6.962)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	196.0000	207.0000	5.612	0	0	0
15/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	585.0000	613.0000	4.786	0	0	0
15/07/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,927.0000	5,889.0000	(0.641)	0	0	0
15/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,142.0000	1,179.0000	3.240	0	0	0
15/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	448.0000	423.0000	(5.580)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	515.0000	542.0000	5.243	0	0	0
15/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	286.0000	269.0000	(5.944)	0	0	0
15/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	152.0000	160.0000	5.263	0	0	0
15/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	125.0000	114.0000	(8.800)	0	0	0
15/07/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,583.0000	1,620.0000	2.337	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	414.0000	389.0000	(6.039)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	158.0000	145.0000	(8.228)	0	0	0
15/07/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
15/07/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	291.0000	307.0000	5.498	0	0	0
15/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	521.0000	494.0000	(5.182)	0	0	0
15/07/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,880.0000	3,842.0000	(0.979)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	141.0000	129.0000	(8.511)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	311.0000	332.0000	6.752	0	0	0
15/07/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,826.0000	7,788.0000	(0.486)	0	0	0
15/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	677.0000	648.0000	(4.284)	0	0	0
15/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	172.0000	182.0000	5.814	0	0	0
15/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	484.0000	458.0000	(5.372)	0	0	0
15/07/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,876.0000	7,838.0000	(0.482)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	223.0000	236.0000	5.830	0	0	0
15/07/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,827.0000	5,789.0000	(0.652)	0	0	0
15/07/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	781.0000	812.0000	3.969	0	0	0
15/07/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	195.0000	181.0000	(7.179)	0	0	0
15/07/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	760.0000	729.0000	(4.079)	0	0	0
15/07/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	598.0000	569.0000	(4.849)	0	0	0
15/07/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,726.0000	7,688.0000	(0.492)	0	0	0
15/07/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,288.0000	1,325.0000	2.873	0	0	0
15/07/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	75.0000	67.0000	(10.667)	0	0	0
15/07/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
15/07/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,930.0000	3,892.0000	(0.967)	0	0	0
15/07/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,877.0000	5,839.0000	(0.647)	0	0	0
15/07/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/07/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,830.0000	3,792.0000	(0.992)	0	0	0
15/07/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	700.0000	729.0000	4.143	0	0	0
15/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	420.0000	444.0000	5.714	0	0	0

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15/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	152.0000	160.0000	5.263	0	0	0
15/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	216.0000	201.0000	(6.944)	0	0	0
15/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	598.0000	569.0000	(4.849)	0	0	0
15/07/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,963.0000	1,926.0000	(1.885)	0	0	0
15/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	56.0000	49.0000	(12.500)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	176.0000	162.0000	(7.955)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	196.0000	207.0000	5.612	0	0	0
15/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,275.0000	3,313.0000	1.160	0	0	0
15/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,866.0000	1,829.0000	(1.983)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	420.0000	444.0000	5.714	0	0	0
15/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	677.0000	648.0000	(4.284)	0	0	0
15/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,075.0000	4,113.0000	0.933	0	0	0
15/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	336.0000	358.0000	6.548	0	0	0
15/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,175.0000	4,213.0000	0.910	0	0	0
15/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	195.0000	181.0000	(7.179)	0	0	0
15/07/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,575.0000	4,613.0000	0.831	0	0	0
15/07/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,277.0000	2,315.0000	1.669	0	0	0
15/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
15/07/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/07/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	261.0000	245.0000	(6.130)	0	0	0
15/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,191.0000	1,228.0000	3.107	0	0	0
15/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	450.0000	475.0000	5.556	0	0	0
15/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,094.0000	1,130.0000	3.291	0	0	0
15/07/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,075.0000	6,113.0000	0.626	0	0	0
15/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	390.0000	414.0000	6.154	0	0	0
15/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,078.0000	2,116.0000	1.829	0	0	0
15/07/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	362.0000	385.0000	6.354	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,177.0000	2,215.0000	1.746	0	0	0
15/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
15/07/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,075.0000	3,113.0000	1.236	0	0	0
15/07/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,727.0000	5,689.0000	(0.664)	0	0	0
15/07/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	390.0000	414.0000	6.154	0	0	0
15/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	550.0000	577.0000	4.909	0	0	0
15/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,175.0000	3,213.0000	1.197	0	0	0
15/07/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	216.0000	201.0000	(6.944)	0	0	0
15/07/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	209.0000	221.0000	5.742	0	0	0
15/07/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
15/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	254.0000	269.0000	5.906	0	0	0
15/07/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	0.0000	3,942.0000	100.000	0	0	0
15/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	380.0000	356.0000	(6.316)	0	0	0
15/07/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	0.0000	7,938.0000	100.000	0	0	0
15/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	484.0000	458.0000	(5.372)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
15/07/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	0.0000	1,974.0000	100.000	0	0	0
15/07/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
15/07/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	622.0000	651.0000	4.662	0	0	0
15/07/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	0.0000	19.0000	100.000	0	0	0
15/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
15/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	209.0000	221.0000	5.742	0	0	0
15/07/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	0.0000	37.0000	100.000	0	0	0
15/07/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,775.0000	2,813.0000	1.369	0	0	0
15/07/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	238.0000	222.0000	(6.723)	0	0	0
15/07/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	0.0000	4,063.0000	100.000	0	0	0
15/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,234.0000	3,196.0000	(1.175)	0	0	0
15/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,125.0000	3,163.0000	1.216	0	0	0
15/07/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,275.0000	4,313.0000	0.889	0	0	0
15/07/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	0.0000	2,066.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	0.0000	1,082.0000	100.000	0	0	0
15/07/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,769.0000	1,733.0000	(2.035)	0	0	0
15/07/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,128.0000	2,166.0000	1.786	0	0	0
15/07/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,775.0000	5,813.0000	0.658	0	0	0
15/07/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,125.0000	4,163.0000	0.921	0	0	0
15/07/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,728.0000	4,690.0000	(0.804)	0	0	0
15/07/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,226.0000	6,188.0000	(0.610)	0	0	0
15/07/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,025.0000	6,063.0000	0.631	0	0	0
15/07/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
15/07/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,530.0000	1,494.0000	(2.353)	0	0	0
15/07/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
15/07/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/07/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,977.0000	5,939.0000	(0.636)	0	0	0
15/07/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,987.0000	2,949.0000	(1.272)	0	0	0
15/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,478.0000	4,440.0000	(0.849)	0	0	0
15/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,025.0000	3,063.0000	1.256	0	0	0
15/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,534.0000	1,571.0000	2.412	0	0	0
15/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,525.0000	4,563.0000	0.840	0	0	0
15/07/2009	ZAAD	2010/03/15			Currency Future	6.6916	6.7289	0.557	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.05	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
15/07/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	0.0000	2,038.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,093.0000	3,130.0000	1.196	0	0	0
15/07/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,727.0000	3,691.0000	(0.966)	0	0	0
15/07/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	387.0000	404.0000	4.393	0	0	0
15/07/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,100.0000	2,137.0000	1.762	0	0	0
15/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	459.0000	437.0000	(4.793)	0	0	0
15/07/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,712.0000	5,675.0000	(0.648)	0	0	0
15/07/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	0.0000	3,031.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	409.0000	427.0000	4.401	0	0	0
15/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	396.0000	375.0000	(5.303)	0	0	0
15/07/2009	ZAAD 2010/03/15	2.60	Call	Currency Future	4,092.0000	4,129.0000	0.904	0	0	0
15/07/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	315.0000	297.0000	(5.714)	0	0	0
15/07/2009	ZAAD 2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	202.0000	188.0000	(6.931)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	759.0000	788.0000	3.821	0	0	0
15/07/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,710.0000	7,673.0000	(0.480)	0	0	0
15/07/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	456.0000	476.0000	4.386	0	0	0
15/07/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	724.0000	751.0000	3.729	0	0	0
15/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
15/07/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	0.0000	1,069.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	132.0000	122.0000	(7.576)	0	0	0
15/07/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	288.0000	301.0000	4.514	0	0	0
15/07/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	0.0000	2,051.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	351.0000	366.0000	4.274	0	0	0
15/07/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	671.0000	645.0000	(3.875)	0	0	0
15/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,801.0000	1,767.0000	(1.888)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	0.0000	80.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	656.0000	682.0000	3.963	0	0	0
15/07/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	262.0000	273.0000	4.198	0	0	0
15/07/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,298.0000	2,335.0000	1.610	0	0	0
15/07/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	0.0000	5,975.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,130.0000	1,164.0000	3.009	0	0	0
15/07/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	318.0000	331.0000	4.088	0	0	0
15/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/07/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	432.0000	450.0000	4.167	0	0	0
15/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	396.0000	375.0000	(5.303)	0	0	0
15/07/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,895.0000	1,861.0000	(1.794)	0	0	0
15/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	526.0000	503.0000	(4.373)	0	0	0
15/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,292.0000	4,329.0000	0.862	0	0	0
15/07/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	0.0000	3,987.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	368.0000	348.0000	(5.435)	0	0	0
15/07/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
15/07/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	5,912.0000	5,875.0000	(0.626)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	165.0000	153.0000	(7.273)	0	0	0
15/07/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	597.0000	572.0000	(4.188)	0	0	0
15/07/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
15/07/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	0.0000	16.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	341.0000	322.0000	(5.572)	0	0	0
15/07/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
15/07/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	7,910.0000	7,873.0000	(0.468)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	593.0000	617.0000	4.047	0	0	0
15/07/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	0.0000	4,029.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	387.0000	404.0000	4.393	0	0	0
15/07/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
15/07/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
15/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	564.0000	587.0000	4.078	0	0	0
15/07/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	0.0000	41.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,825.0000	3,789.0000	(0.941)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	3,924.0000	3,888.0000	(0.917)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	656.0000	682.0000	3.963	0	0	0
15/07/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	266.0000	250.0000	(6.015)	0	0	0
15/07/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
15/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	165.0000	153.0000	(7.273)	0	0	0
15/07/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,225.0000	1,259.0000	2.776	0	0	0
15/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,130.0000	1,164.0000	3.009	0	0	0
15/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	222.0000	208.0000	(6.306)	0	0	0
15/07/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	1,990.0000	1,956.0000	(1.709)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	690.0000	716.0000	3.768	0	0	0
15/07/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,292.0000	3,330.0000	1.154	0	0	0
15/07/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,810.0000	7,773.0000	(0.474)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	624.0000	649.0000	4.006	0	0	0
15/07/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	508.0000	529.0000	4.134	0	0	0
15/07/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	183.0000	170.0000	(7.104)	0	0	0
15/07/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,320.0000	1,355.0000	2.652	0	0	0
15/07/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	148.0000	137.0000	(7.432)	0	0	0
15/07/2009	ZAAD 2010/03/15	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	351.0000	366.0000	4.274	0	0	0
15/07/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,812.0000	5,775.0000	(0.637)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	459.0000	437.0000	(4.793)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	341.0000	322.0000	(5.572)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	104.0000	96.0000	(7.692)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	561.0000	537.0000	(4.278)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	481.0000	502.0000	4.366	0	0	0
15/07/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	303.0000	316.0000	4.290	0	0	0
15/07/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,199.0000	2,236.0000	1.683	0	0	0
15/07/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	492.0000	469.0000	(4.675)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	535.0000	557.0000	4.112	0	0	0
15/07/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	0.0000	7,973.0000	100.000	0	0	0
15/07/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	334.0000	348.0000	4.192	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/07/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	427.0000	405.0000	(5.152)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	368.0000	384.0000	4.348	0	0	0
15/07/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	202.0000	188.0000	(6.931)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	244.0000	228.0000	(6.557)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	796.0000	825.0000	3.643	0	0	0
15/07/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	3,193.0000	3,230.0000	1.159	0	0	0
15/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	593.0000	617.0000	4.047	0	0	0
15/07/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	290.0000	273.0000	(5.862)	0	0	0
15/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	432.0000	450.0000	4.167	0	0	0
15/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,192.0000	4,229.0000	0.883	0	0	0
15/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,142.0000	4,179.0000	0.893	0	0	0
15/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,149.0000	2,186.0000	1.722	0	0	0
15/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,143.0000	3,180.0000	1.177	0	0	0
15/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
15/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,177.0000	1,211.0000	2.889	0	0	0
15/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,862.0000	5,825.0000	(0.631)	0	0	0
15/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,860.0000	7,823.0000	(0.471)	0	0	0
15/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,875.0000	3,839.0000	(0.929)	0	0	0
15/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
15/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,943.0000	1,909.0000	(1.750)	0	0	0
15/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	16.0000	18.0000	12.500	0	0	0

Grand Total:

934,441