



Derivatives High/Low Report

High/Low for 17/07/2009

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
17/07/2009	\$ / R 2009/09/14			Currency Future	8.1810	8.1826	0.020	8.3000	8.1600	241,052
17/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	215.0000	213.0000	(0.930)	0	0	25
17/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,088.0000	2,086.0000	(0.096)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,284.0000	2,282.0000	(0.088)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	187.0000	185.0000	(1.070)	0	0	30
17/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	434.0000	430.0000	(0.922)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	742.0000	739.0000	(0.404)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,186.0000	2,184.0000	(0.091)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	54.0000	52.0000	(3.704)	36	36	50
17/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,230.0000	1,227.0000	(0.244)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,531.0000	3,533.0000	0.057	0	0	0
17/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,777.0000	2,775.0000	(0.072)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	655.0000	654.0000	(0.153)	0	0	13,157
17/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,465.0000	1,462.0000	(0.205)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	506.0000	502.0000	(0.791)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,943.0000	1,940.0000	(0.154)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,560.0000	1,557.0000	(0.192)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	74.0000	72.0000	(2.703)	0	0	200
17/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,560.0000	1,557.0000	(0.192)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,655.0000	1,652.0000	(0.181)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,876.0000	2,874.0000	(0.070)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	335.0000	331.0000	(1.194)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	152.0000	150.0000	(1.316)	0	0	100
17/07/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,031.0000	5,033.0000	0.040	0	0	0
17/07/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	308.0000	306.0000	(0.649)	0	0	25
17/07/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,219.0000	7,217.0000	(0.028)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	277.0000	274.0000	(1.083)	264	264	50
17/07/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	621.0000	617.0000	(0.644)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,975.0000	2,973.0000	(0.067)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,138.0000	1,135.0000	(0.264)	0	0	0
17/07/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	285.0000	283.0000	(0.702)	0	0	113
17/07/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,230.0000	1,227.0000	(0.244)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	304.0000	301.0000	(0.987)	0	0	140
17/07/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	252.0000	248.0000	(1.587)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	205.0000	202.0000	(1.463)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	248.0000	246.0000	(0.806)	0	0	2,027
17/07/2009	\$ / R	2009/09/14	8.35	Put	Currency Future	400.0000	396.0000	(1.000)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	386.0000	385.0000	(0.259)	0	0	2,000
17/07/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	231.0000	229.0000	(0.866)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,431.0000	2,429.0000	(0.082)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,826.0000	2,824.0000	(0.071)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	367.0000	363.0000	(1.090)	0	0	0
17/07/2009	\$ / R	2009/09/14	7.85	Call	Currency Future	477.0000	475.0000	(0.419)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,702.0000	1,700.0000	(0.118)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	4,981.0000	4,983.0000	0.040	0	0	0
17/07/2009	\$ / R	2009/09/14	3.15	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
17/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	333.0000	331.0000	(0.601)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	952.0000	953.0000	0.105	0	0	0
17/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
17/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	784.0000	781.0000	(0.383)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	870.0000	867.0000	(0.345)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	661.0000	657.0000	(0.605)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,020.0000	4,018.0000	(0.050)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	146.0000	143.0000	(2.055)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	469.0000	466.0000	(0.640)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,926.0000	2,924.0000	(0.068)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
17/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,719.0000	5,718.0000	(0.017)	0	0	0
17/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,519.0000	5,518.0000	(0.018)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	228.0000	224.0000	(1.754)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,991.0000	1,989.0000	(0.100)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,019.0000	7,017.0000	(0.028)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	140
17/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,277.0000	1,274.0000	(0.235)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,480.0000	2,478.0000	(0.081)	0	0	0
17/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	266.0000	264.0000	(0.752)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	184.0000	181.0000	(1.630)	0	0	140
17/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	359.0000	357.0000	(0.557)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
17/07/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,235.0000	2,233.0000	(0.089)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	99.0000	96.0000	(3.030)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	469.0000	466.0000	(0.640)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	580.0000	579.0000	(0.172)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	415.0000	413.0000	(0.482)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,174.0000	3,172.0000	(0.063)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,702.0000	1,700.0000	(0.118)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	958.0000	955.0000	(0.313)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	914.0000	910.0000	(0.438)	0	0	0
17/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	200
17/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,333.0000	2,331.0000	(0.086)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,975.0000	2,973.0000	(0.067)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,481.0000	3,483.0000	0.057	0	0	0
17/07/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,290.0000	1,291.0000	0.078	0	0	0
17/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	735.0000	735.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	445.0000	444.0000	(0.225)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,750.0000	1,748.0000	(0.114)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,186.0000	2,184.0000	(0.091)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,323.0000	1,320.0000	(0.227)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,002.0000	999.0000	(0.299)	0	0	0
17/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	819.0000	819.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	164.0000	161.0000	(1.829)	0	0	25
17/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	132.0000	130.0000	(1.515)	0	0	15,157
17/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,798.0000	1,795.0000	(0.167)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,983.0000	1,984.0000	0.050	0	0	0

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17/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	21.0000	21.0000	-	0	0	2,000
17/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,819.0000	4,818.0000	(0.021)	0	0	0
17/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,281.0000	3,283.0000	0.061	0	0	0
17/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	998.0000	999.0000	0.100	0	0	0
17/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	174.0000	172.0000	(1.149)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	701.0000	698.0000	(0.428)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	543.0000	540.0000	(0.552)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,798.0000	1,795.0000	(0.167)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,025.0000	3,023.0000	(0.066)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,323.0000	1,320.0000	(0.227)	0	0	0
17/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,781.0000	4,783.0000	0.042	0	0	0
17/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,607.0000	1,605.0000	(0.124)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,370.0000	1,367.0000	(0.219)	0	0	0
17/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,750.0000	1,748.0000	(0.114)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,991.0000	1,989.0000	(0.100)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,417.0000	1,415.0000	(0.141)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,092.0000	1,089.0000	(0.275)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,382.0000	2,380.0000	(0.084)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,047.0000	1,044.0000	(0.287)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,487.0000	1,488.0000	0.067	0	0	0
17/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,571.0000	3,570.0000	(0.028)	0	0	0
17/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,220.0000	4,218.0000	(0.047)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	661.0000	657.0000	(0.605)	0	0	0
17/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	907.0000	908.0000	0.110	0	0	0
17/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,784.0000	1,785.0000	0.056	0	0	0
17/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,569.0000	4,568.0000	(0.022)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,388.0000	1,389.0000	0.072	0	0	0
17/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	1,000
17/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,046.0000	1,047.0000	0.096	0	0	0
17/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	958.0000	955.0000	(0.313)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,579.0000	2,577.0000	(0.078)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
17/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,120.0000	4,118.0000	(0.049)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	113.0000	110.0000	(2.655)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	510.0000	509.0000	(0.196)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,235.0000	2,233.0000	(0.089)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,530.0000	2,528.0000	(0.079)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,678.0000	2,676.0000	(0.075)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	129.0000	126.0000	(2.326)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,137.0000	2,135.0000	(0.094)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,926.0000	2,924.0000	(0.068)	0	0	0
17/07/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,522.0000	3,520.0000	(0.057)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,628.0000	2,626.0000	(0.076)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,417.0000	1,415.0000	(0.141)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,727.0000	2,725.0000	(0.073)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,883.0000	1,885.0000	0.106	0	0	0
17/07/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,585.0000	1,587.0000	0.126	0	0	0
17/07/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	544.0000	543.0000	(0.184)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,621.0000	3,619.0000	(0.055)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,536.0000	1,537.0000	0.065	0	0	0
17/07/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,969.0000	6,967.0000	(0.029)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,422.0000	3,420.0000	(0.058)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,678.0000	2,676.0000	(0.075)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,512.0000	1,510.0000	(0.132)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/07/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,437.0000	1,439.0000	0.139	0	0	0
17/07/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,472.0000	3,470.0000	(0.058)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,184.0000	1,181.0000	(0.253)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,970.0000	3,969.0000	(0.025)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,734.0000	1,736.0000	0.115	0	0	0
17/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	163.0000	161.0000	(1.227)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	777.0000	777.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,655.0000	1,652.0000	(0.181)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,727.0000	2,725.0000	(0.073)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	617.0000	616.0000	(0.162)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,095.0000	1,096.0000	0.091	0	0	0
17/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,241.0000	1,242.0000	0.081	0	0	0
17/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,619.0000	4,618.0000	(0.022)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,040.0000	2,037.0000	(0.147)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,074.0000	3,072.0000	(0.065)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,465.0000	1,462.0000	(0.205)	0	0	0
17/07/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,033.0000	2,034.0000	0.049	0	0	0
17/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,470.0000	4,468.0000	(0.045)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,469.0000	5,468.0000	(0.018)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,894.0000	1,892.0000	(0.106)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,933.0000	1,935.0000	0.103	0	0	0
17/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	827.0000	824.0000	(0.363)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,512.0000	1,510.0000	(0.132)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	25.0000	24.0000	(4.000)	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
17/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	582.0000	578.0000	(0.687)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,894.0000	1,892.0000	(0.106)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,669.0000	5,668.0000	(0.018)	0	0	0
17/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
17/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,769.0000	5,768.0000	(0.017)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,002.0000	999.0000	(0.299)	0	0	0
17/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	184.0000	181.0000	(1.630)	0	0	0
17/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,876.0000	2,874.0000	(0.070)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
17/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,181.0000	3,183.0000	0.063	0	0	0
17/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,277.0000	1,274.0000	(0.235)	0	0	0
17/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	415.0000	413.0000	(0.482)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,834.0000	1,835.0000	0.055	0	0	0
17/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	4,181.0000	4,183.0000	0.048	0	0	0
17/07/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,331.0000	3,333.0000	0.060	0	0	0
17/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,480.0000	2,478.0000	(0.081)	0	0	0
17/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,170.0000	4,168.0000	(0.048)	0	0	0
17/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,282.0000	2,283.0000	0.044	0	0	0
17/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,182.0000	2,184.0000	0.092	0	0	0
17/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	4,331.0000	4,333.0000	0.046	0	0	0
17/07/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,124.0000	3,122.0000	(0.064)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,943.0000	1,940.0000	(0.154)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,339.0000	1,340.0000	0.075	0	0	0
17/07/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,420.0000	4,418.0000	(0.045)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	3,721.0000	3,719.0000	(0.054)	0	0	0
17/07/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,628.0000	2,626.0000	(0.076)	0	0	0
17/07/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,431.0000	2,429.0000	(0.082)	0	0	0
17/07/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/07/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	863.0000	863.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	6,069.0000	6,068.0000	(0.016)	0	0	0
17/07/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,519.0000	4,518.0000	(0.022)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,273.0000	3,271.0000	(0.061)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	2,082.0000	2,084.0000	0.096	0	0	0
17/07/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,846.0000	1,844.0000	(0.108)	0	0	0
17/07/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,040.0000	2,037.0000	(0.147)	0	0	0
17/07/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,931.0000	2,933.0000	0.068	0	0	0
17/07/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/07/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
17/07/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,219.0000	6,218.0000	(0.016)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
17/07/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,270.0000	4,268.0000	(0.047)	0	0	0
17/07/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	4,719.0000	4,718.0000	(0.021)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	5,819.0000	5,818.0000	(0.017)	0	0	0
17/07/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	3,081.0000	3,083.0000	0.065	0	0	0
17/07/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	4,081.0000	4,083.0000	0.049	0	0	0
17/07/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,092.0000	1,089.0000	(0.275)	0	0	0
17/07/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,831.0000	3,833.0000	0.052	0	0	0
17/07/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,320.0000	4,318.0000	(0.046)	0	0	0
17/07/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
17/07/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,241.0000	1,242.0000	0.081	0	0	0
17/07/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,382.0000	2,380.0000	(0.084)	0	0	0
17/07/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,070.0000	4,068.0000	(0.049)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,781.0000	3,783.0000	0.053	0	0	0
17/07/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,232.0000	2,233.0000	0.045	0	0	0
17/07/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,323.0000	3,321.0000	(0.060)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,137.0000	2,135.0000	(0.094)	0	0	0
17/07/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/07/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,223.0000	3,221.0000	(0.062)	0	0	0
17/07/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/07/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	5,919.0000	5,918.0000	(0.017)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,685.0000	1,686.0000	0.059	0	0	0
17/07/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,781.0000	2,783.0000	0.072	0	0	0
17/07/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
17/07/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	3,231.0000	3,233.0000	0.062	0	0	0
17/07/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/07/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/07/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,831.0000	2,833.0000	0.071	0	0	0
17/07/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,169.0000	6,168.0000	(0.016)	0	0	0
17/07/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	4,669.0000	4,668.0000	(0.021)	0	0	0
17/07/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	784.0000	781.0000	(0.383)	0	0	0
17/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,192.0000	1,193.0000	0.084	0	0	0
17/07/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,931.0000	3,933.0000	0.051	0	0	0
17/07/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,231.0000	4,233.0000	0.047	0	0	0
17/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,671.0000	3,669.0000	(0.054)	0	0	0
17/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,119.0000	6,118.0000	(0.016)	0	0	0
17/07/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,332.0000	2,333.0000	0.043	0	0	0
17/07/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,881.0000	3,883.0000	0.052	0	0	0
17/07/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,881.0000	2,883.0000	0.069	0	0	0
17/07/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	0.0000	3,983.0000	100.000	0	0	0
17/07/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	0.0000	2,983.0000	100.000	0	0	0
17/07/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	0.0000	6,018.0000	100.000	0	0	0
17/07/2009	\$ / R	2009/12/14			Currency Future	8.3223	8.3239	0.019	8.3400	8.3100	33,561
17/07/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	623.0000	621.0000	(0.321)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,524.0000	3,522.0000	(0.057)	0	0	0
17/07/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	606.0000	606.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	70.0000	70.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,274.0000	3,275.0000	0.031	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
17/07/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	350.0000	350.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	121.0000	121.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,135.0000	3,133.0000	(0.064)	0	0	0
17/07/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	633.0000	633.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	396.0000	395.0000	(0.253)	0	0	0
17/07/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,999.0000	1,997.0000	(0.100)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	57.0000	57.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,038.0000	3,036.0000	(0.066)	0	0	0
17/07/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,523.0000	3,525.0000	0.057	0	0	0
17/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	466.0000	466.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,999.0000	1,997.0000	(0.100)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
17/07/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,032.0000	2,033.0000	0.049	0	0	0
17/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	494.0000	492.0000	(0.405)	0	0	0
17/07/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	106.0000	105.0000	(0.943)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	192.0000	190.0000	(1.042)	0	0	0
17/07/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	436.0000	434.0000	(0.459)	0	0	0
17/07/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,029.0000	1,029.0000	-	0	0	13,513
17/07/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	198.0000	197.0000	(0.505)	0	0	0
17/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	151.0000	150.0000	(0.662)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,308.0000	4,306.0000	(0.046)	0	0	0
17/07/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	782.0000	782.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	323.0000	323.0000	-	295	295	75
17/07/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	557.0000	555.0000	(0.359)	0	0	0
17/07/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	299.0000	298.0000	(0.334)	0	0	13,513
17/07/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,679.0000	1,676.0000	(0.179)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	323.0000	323.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,592.0000	5,590.0000	(0.036)	0	0	0
17/07/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	228.0000	226.0000	(0.877)	0	0	0
17/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	429.0000	429.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	311.0000	309.0000	(0.643)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,198.0000	1,196.0000	(0.167)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	801.0000	799.0000	(0.250)	0	0	0
17/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	464.0000	461.0000	(0.647)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	508.0000	508.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	191.0000	190.0000	(0.524)	0	0	3,000
17/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,294.0000	5,292.0000	(0.038)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	247.0000	245.0000	(0.810)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	429.0000	429.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	121.0000	121.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	590.0000	587.0000	(0.508)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	221.0000	220.0000	(0.452)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	137.0000	136.0000	(0.730)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	814.0000	814.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,146.0000	5,144.0000	(0.039)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,953.0000	1,951.0000	(0.102)	0	0	0
17/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,022.0000	5,024.0000	0.040	0	0	0
17/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	412.0000	411.0000	(0.243)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,798.0000	2,796.0000	(0.071)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	555.0000	555.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	494.0000	492.0000	(0.405)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,465.0000	2,463.0000	(0.081)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,524.0000	3,522.0000	(0.057)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	209.0000	208.0000	(0.478)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,815.0000	1,813.0000	(0.110)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,278.0000	2,275.0000	(0.132)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,456.0000	1,454.0000	(0.137)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,866.0000	3,864.0000	(0.052)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	95.0000	94.0000	(1.053)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	557.0000	555.0000	(0.359)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	728.0000	726.0000	(0.275)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	178.0000	178.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,047.0000	5,045.0000	(0.040)	0	0	0
17/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,230.0000	7,229.0000	(0.014)	0	0	0
17/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	486.0000	485.0000	(0.206)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	383.0000	381.0000	(0.522)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	877.0000	874.0000	(0.342)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,560.0000	2,558.0000	(0.078)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,997.0000	4,995.0000	(0.040)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,281.0000	3,278.0000	(0.091)	0	0	0
17/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,981.0000	6,980.0000	(0.014)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	466.0000	466.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	915.0000	913.0000	(0.219)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	185.0000	184.0000	(0.541)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	82.0000	82.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	22.0000	22.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,415.0000	1,416.0000	0.071	0	0	0
17/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,790.0000	1,791.0000	0.056	0	0	0
17/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,357.0000	4,355.0000	(0.046)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	801.0000	799.0000	(0.250)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	299.0000	298.0000	(0.334)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,412.0000	1,410.0000	(0.142)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,800.0000	4,798.0000	(0.042)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,948.0000	4,946.0000	(0.040)	0	0	0
17/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,953.0000	1,951.0000	(0.102)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,406.0000	4,404.0000	(0.045)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	146.0000	145.0000	(0.685)	0	0	11,110
17/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	877.0000	874.0000	(0.342)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	238.0000	237.0000	(0.420)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	129.0000	128.0000	(0.775)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,622.0000	3,620.0000	(0.055)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	396.0000	395.0000	(0.253)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,115.0000	1,113.0000	(0.179)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,193.0000	1,194.0000	0.084	0	0	0
17/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,772.0000	4,774.0000	0.042	0	0	0
17/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,371.0000	2,369.0000	(0.084)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,507.0000	1,508.0000	0.066	0	0	0
17/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	287.0000	287.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,326.0000	1,323.0000	(0.226)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	256.0000	255.0000	(0.391)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,622.0000	3,620.0000	(0.055)	0	0	0
17/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,741.0000	5,739.0000	(0.035)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	289.0000	287.0000	(0.692)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	311.0000	310.0000	(0.322)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,861.0000	1,858.0000	(0.161)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,324.0000	2,322.0000	(0.086)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	167.0000	166.0000	(0.599)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	719.0000	719.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	125.0000	124.0000	(0.800)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,370.0000	1,371.0000	0.073	0	0	0
17/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	9,530
17/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	623.0000	621.0000	(0.321)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,034.0000	1,031.0000	(0.290)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,724.0000	1,721.0000	(0.174)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	409.0000	407.0000	(0.489)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	839.0000	836.0000	(0.358)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,817.0000	3,815.0000	(0.052)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	839.0000	836.0000	(0.358)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	189
17/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,369.0000	1,366.0000	(0.219)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,544.0000	1,542.0000	(0.130)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	311.0000	310.0000	(0.322)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	36.0000	36.0000	-	0	0	1,109
17/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	175.0000	174.0000	(0.571)	0	0	0
17/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,150.0000	1,150.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	31.0000	31.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	525.0000	523.0000	(0.381)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	198.0000	197.0000	(0.505)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,907.0000	1,904.0000	(0.157)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,209.0000	4,208.0000	(0.024)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	692.0000	690.0000	(0.289)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	447.0000	447.0000	-	0	0	247
17/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	580.0000	580.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	531.0000	531.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	22.0000	22.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,990.0000	2,988.0000	(0.067)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,553.0000	1,555.0000	0.129	0	0	0
17/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,067.0000	1,068.0000	0.094	0	0	0
17/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,324.0000	2,322.0000	(0.086)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	334.0000	332.0000	(0.599)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,800.0000	4,798.0000	(0.042)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,573.0000	3,571.0000	(0.056)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,329.0000	2,330.0000	0.043	0	0	0
17/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,701.0000	4,699.0000	(0.043)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	606.0000	606.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,655.0000	2,653.0000	(0.075)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,769.0000	1,767.0000	(0.113)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,553.0000	4,551.0000	(0.044)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	365.0000	364.0000	(0.274)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	750.0000	750.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,527.0000	2,529.0000	0.079	0	0	0
17/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,324.0000	3,325.0000	0.030	0	0	0
17/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	23.0000	23.0000	-	0	0	9,605
17/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	661.0000	661.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	409.0000	407.0000	(0.489)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	47.0000	47.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,344.0000	5,342.0000	(0.037)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,107.0000	1,108.0000	0.090	0	0	0
17/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,014.0000	4,012.0000	(0.050)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	531.0000	531.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	486.0000	485.0000	(0.206)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	151.0000	150.0000	(0.662)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	142.0000	141.0000	(0.704)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,573.0000	3,571.0000	(0.056)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	463.0000	461.0000	(0.432)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	380.0000	379.0000	(0.263)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,326.0000	1,323.0000	(0.226)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	213.0000	212.0000	(0.469)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	847.0000	848.0000	0.118	0	0	0
17/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,161.0000	4,159.0000	(0.048)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,378.0000	3,376.0000	(0.059)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,138.0000	2,136.0000	(0.094)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,241.0000	1,238.0000	(0.242)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	287.0000	287.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	358.0000	356.0000	(0.559)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	657.0000	655.0000	(0.304)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,679.0000	1,676.0000	(0.179)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,096.0000	5,094.0000	(0.039)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	145.0000	144.0000	(0.690)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	782.0000	782.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	125.0000	124.0000	(0.800)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,475.0000	3,473.0000	(0.058)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	917.0000	918.0000	0.109	0	0	0
17/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	20.0000	20.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	657.0000	655.0000	(0.304)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,063.0000	4,061.0000	(0.049)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,047.0000	5,045.0000	(0.040)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,415.0000	1,416.0000	0.071	0	0	0
17/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	247.0000	246.0000	(0.405)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,245.0000	5,243.0000	(0.038)	0	0	0
17/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	915.0000	913.0000	(0.219)	0	0	0
17/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,031.0000	7,029.0000	(0.028)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,742.0000	1,743.0000	0.057	0	0	0
17/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,607.0000	2,605.0000	(0.077)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	380.0000	379.0000	(0.263)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,074.0000	1,072.0000	(0.186)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,634.0000	1,631.0000	(0.184)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,281.0000	3,278.0000	(0.091)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,428.0000	2,429.0000	0.041	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
17/07/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,652.0000	4,650.0000	(0.043)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
17/07/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,782.0000	6,781.0000	(0.015)	0	0	0
17/07/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,198.0000	1,196.0000	(0.167)	0	0	0
17/07/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
17/07/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	85.0000	84.0000	(1.176)	0	0	0
17/07/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	205.0000	204.0000	(0.488)	0	0	0
17/07/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,185.0000	2,182.0000	(0.137)	0	0	0
17/07/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/07/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,492.0000	5,491.0000	(0.018)	0	0	0
17/07/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,286.0000	6,284.0000	(0.032)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,081.0000	7,079.0000	(0.028)	0	0	0
17/07/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	221.0000	220.0000	(0.452)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,750.0000	2,748.0000	(0.073)	0	0	0
17/07/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	728.0000	726.0000	(0.275)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,633.0000	6,631.0000	(0.030)	0	0	0
17/07/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	365.0000	364.0000	(0.274)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
17/07/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,703.0000	2,700.0000	(0.111)	0	0	0
17/07/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/07/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,461.0000	1,462.0000	0.068	0	0	0
17/07/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,769.0000	1,767.0000	(0.113)	0	0	0
17/07/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	350.0000	350.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,357.0000	4,355.0000	(0.046)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,063.0000	4,061.0000	(0.049)	0	0	0
17/07/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,875.0000	2,877.0000	0.070	0	0	0
17/07/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	692.0000	690.0000	(0.289)	0	0	0
17/07/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,589.0000	1,586.0000	(0.189)	0	0	0
17/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,691.0000	5,689.0000	(0.035)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,750.0000	4,748.0000	(0.042)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	814.0000	814.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,092.0000	2,090.0000	(0.096)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,393.0000	5,391.0000	(0.037)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,553.0000	4,551.0000	(0.044)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,886.0000	1,888.0000	0.106	0	0	0
17/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,477.0000	2,479.0000	0.081	0	0	0
17/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,283.0000	1,281.0000	(0.156)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	77.0000	77.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,504.0000	4,502.0000	(0.044)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	690.0000	690.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	238.0000	237.0000	(0.420)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,025.0000	3,026.0000	0.033	0	0	0
17/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,426.0000	3,424.0000	(0.058)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,259.0000	4,257.0000	(0.047)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,726.0000	2,727.0000	0.037	0	0	0
17/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,231.0000	2,229.0000	(0.090)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,418.0000	2,416.0000	(0.083)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,603.0000	4,601.0000	(0.043)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	267.0000	266.0000	(0.375)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,584.0000	6,582.0000	(0.030)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	277.0000	276.0000	(0.361)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	103.0000	103.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,916.0000	3,914.0000	(0.051)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,034.0000	1,031.0000	(0.290)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	142.0000	141.0000	(0.704)	0	0	0
17/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,560.0000	2,558.0000	(0.078)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	209.0000	208.0000	(0.478)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	118.0000	117.0000	(0.847)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	256.0000	255.0000	(0.391)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,443.0000	5,441.0000	(0.037)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
17/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,723.0000	3,725.0000	0.054	0	0	0
17/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	954.0000	952.0000	(0.210)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,817.0000	3,815.0000	(0.052)	0	0	0
17/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,484.0000	6,482.0000	(0.031)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	337.0000	336.0000	(0.297)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,195.0000	5,193.0000	(0.038)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,965.0000	3,963.0000	(0.050)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,670.0000	3,668.0000	(0.054)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	764.0000	762.0000	(0.262)	0	0	0
17/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,898.0000	4,897.0000	(0.020)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,378.0000	3,376.0000	(0.059)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,087.0000	3,085.0000	(0.065)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	82.0000	82.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	334.0000	332.0000	(0.599)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,115.0000	1,113.0000	(0.179)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	192.0000	190.0000	(1.042)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,975.0000	2,976.0000	0.034	0	0	0
17/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,935.0000	1,936.0000	0.052	0	0	0
17/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,641.0000	5,639.0000	(0.035)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,504.0000	4,502.0000	(0.044)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	229.0000	228.0000	(0.437)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,046.0000	2,043.0000	(0.147)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,925.0000	2,927.0000	0.068	0	0	0
17/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,907.0000	1,904.0000	(0.157)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	70.0000	70.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,983.0000	1,985.0000	0.101	0	0	0
17/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,473.0000	3,475.0000	0.058	0	0	0
17/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,424.0000	3,425.0000	0.029	0	0	0
17/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,513.0000	2,510.0000	(0.119)	0	0	0
17/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,157.0000	1,154.0000	(0.259)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	59.0000	59.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	814.0000	814.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,124.0000	3,126.0000	0.064	0	0	0
17/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,435.0000	6,433.0000	(0.031)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,729.0000	7,727.0000	(0.026)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,798.0000	2,796.0000	(0.071)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	192.0000	190.0000	(1.042)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,973.0000	3,974.0000	0.025	0	0	0
17/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	66.0000	66.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	50.0000	50.0000	-	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
17/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,534.0000	6,532.0000	(0.031)	0	0	0
17/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,173.0000	4,174.0000	0.024	0	0	0
17/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,894.0000	2,892.0000	(0.069)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,923.0000	3,924.0000	0.025	0	0	0
17/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	129.0000	128.0000	(0.775)	0	0	0
17/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
17/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,123.0000	4,124.0000	0.024	0	0	0
17/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,174.0000	3,176.0000	0.063	0	0	0
17/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,372.0000	4,374.0000	0.046	0	0	0
17/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,629.0000	7,628.0000	(0.013)	0	0	0
17/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,768.0000	3,766.0000	(0.053)	0	0	0
17/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	68.0000	68.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	882.0000	882.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	2,131.0000	2,132.0000	0.047	0	0	0
17/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,840.0000	5,838.0000	(0.034)	0	0	0
17/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	160.0000	158.0000	(1.250)	0	0	0
17/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,193.0000	1,194.0000	0.084	0	0	0
17/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,081.0000	2,083.0000	0.096	0	0	0
17/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	5,939.0000	5,938.0000	(0.017)	0	0	0
17/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	953.0000	954.0000	0.105	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,879.0000	7,877.0000	(0.025)	0	0	0
17/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,832.0000	6,830.0000	(0.029)	0	0	0
17/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,673.0000	3,675.0000	0.054	0	0	0
17/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
17/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,073.0000	4,074.0000	0.025	0	0	0
17/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,180.0000	2,181.0000	0.046	0	0	0
17/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,890.0000	5,888.0000	(0.034)	0	0	0
17/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,236.0000	1,237.0000	0.081	0	0	0
17/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,074.0000	3,076.0000	0.065	0	0	0
17/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,873.0000	3,875.0000	0.052	0	0	0
17/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,932.0000	6,930.0000	(0.029)	0	0	0
17/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,079.0000	8,077.0000	(0.025)	0	0	0
17/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	4,023.0000	4,024.0000	0.025	0	0	0
17/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	991.0000	991.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,088.0000	6,086.0000	(0.033)	0	0	0
17/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,573.0000	3,575.0000	0.056	0	0	0
17/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	7,929.0000	7,927.0000	(0.025)	0	0	0
17/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,676.0000	2,678.0000	0.075	0	0	0
17/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	28.0000	28.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,695.0000	1,696.0000	0.059	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	7,829.0000	7,827.0000	(0.026)	0	0	0
17/07/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,600.0000	1,601.0000	0.063	0	0	0
17/07/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,577.0000	2,578.0000	0.039	0	0	0
17/07/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,374.0000	3,375.0000	0.030	0	0	0
17/07/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	131.0000	130.0000	(0.763)	0	0	0
17/07/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	289.0000	287.0000	(0.692)	0	0	0
17/07/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	161.0000	160.0000	(0.621)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,846.0000	2,844.0000	(0.070)	0	0	0
17/07/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,825.0000	2,827.0000	0.071	0	0	0
17/07/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	22.0000	22.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,823.0000	3,825.0000	0.052	0	0	0
17/07/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,038.0000	3,036.0000	(0.066)	0	0	0
17/07/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,378.0000	2,380.0000	0.084	0	0	0
17/07/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,232.0000	3,230.0000	(0.062)	0	0	0
17/07/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	661.0000	661.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,137.0000	6,136.0000	(0.016)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,719.0000	3,717.0000	(0.054)	0	0	0
17/07/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,112.0000	4,110.0000	(0.049)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,329.0000	3,327.0000	(0.060)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
17/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,838.0000	1,839.0000	0.054	0	0	0
17/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	36.0000	36.0000	-	0	0	10,100
17/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,014.0000	4,012.0000	(0.050)	0	0	0
17/07/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,942.0000	2,940.0000	(0.068)	0	0	0
17/07/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,179.0000	8,177.0000	(0.024)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	51.0000	51.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	64.0000	64.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,187.0000	6,185.0000	(0.032)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
17/07/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
17/07/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/07/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,236.0000	6,235.0000	(0.016)	0	0	0
17/07/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,184.0000	3,181.0000	(0.094)	0	0	0
17/07/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,129.0000	8,127.0000	(0.025)	0	0	0
17/07/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	1,325.0000	1,326.0000	0.075	0	0	0
17/07/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	2,279.0000	2,281.0000	0.088	0	0	0
17/07/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	4,272.0000	4,274.0000	0.047	0	0	0
17/07/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	0.0000	7,977.0000	100.000	0	0	0
17/07/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/07/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	0.0000	5,987.0000	100.000	0	0	0
17/07/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
17/07/2009	\$ / R	2010/03/15			Currency Future	8.4631	8.4642	0.013	0.0000	0.0000	91
17/07/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	614.0000	613.0000	(0.163)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	169.0000	169.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	146.0000	146.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,748.0000	4,747.0000	(0.021)	0	0	0
17/07/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,103.0000	1,103.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,567.0000	3,568.0000	0.028	0	0	0
17/07/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	695.0000	694.0000	(0.144)	0	0	0
17/07/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	411.0000	410.0000	(0.243)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	301.0000	301.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,279.0000	2,278.0000	(0.044)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	66.0000	66.0000	-	0	0	0

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17/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,318.0000	3,319.0000	0.030	0	0	0
17/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,488.0000	1,487.0000	(0.067)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,443.0000	3,442.0000	(0.029)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	182.0000	182.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,553.0000	4,552.0000	(0.022)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	725.0000	725.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,744.0000	1,743.0000	(0.057)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	187.0000	187.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,369.0000	2,368.0000	(0.042)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	749.0000	749.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,854.0000	1,855.0000	0.054	0	0	0
17/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	150.0000	149.0000	(0.667)	0	0	17,961
17/07/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	461.0000	460.0000	(0.217)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,324.0000	2,323.0000	(0.043)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,483.0000	5,482.0000	(0.018)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	59.0000	59.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,099.0000	2,097.0000	(0.095)	0	0	0
17/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
17/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,063.0000	5,064.0000	0.020	0	0	0
17/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,048.0000	1,047.0000	(0.095)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,736.0000	2,735.0000	(0.037)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	558.0000	558.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,923.0000	2,922.0000	(0.034)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	127.0000	127.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,846.0000	4,844.0000	(0.041)	0	0	0
17/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	75.0000	75.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	388.0000	388.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	678.0000	678.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	301.0000	301.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	192.0000	192.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	212.0000	212.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,125.0000	1,123.0000	(0.178)	0	0	0
17/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	87.0000	87.0000	-	0	0	28,101

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	139.0000	139.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,188.0000	5,187.0000	(0.019)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,964.0000	1,963.0000	(0.051)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,876.0000	3,874.0000	(0.052)	0	0	0
17/07/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	310.0000	309.0000	(0.323)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,876.0000	2,875.0000	(0.035)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,064.0000	3,062.0000	(0.065)	0	0	0
17/07/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	51.0000	51.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,262.0000	4,261.0000	(0.023)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,446.0000	1,445.0000	(0.069)	0	0	0
17/07/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	774.0000	774.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	187.0000	187.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,064.0000	3,062.0000	(0.065)	0	0	0
17/07/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,813.0000	4,814.0000	0.021	0	0	0
17/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	411.0000	411.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	515.0000	514.0000	(0.194)	0	0	0
17/07/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	631.0000	630.0000	(0.158)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,324.0000	2,323.0000	(0.043)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	161.0000	161.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,348.0000	3,347.0000	(0.030)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,829.0000	2,828.0000	(0.035)	0	0	0
17/07/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	128.0000	127.0000	(0.781)	0	0	0
17/07/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	594.0000	594.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,488.0000	1,487.0000	(0.067)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	239.0000	239.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,598.0000	2,596.0000	(0.077)	0	0	0
17/07/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,286.0000	5,285.0000	(0.019)	0	0	0
17/07/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
17/07/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	436.0000	435.0000	(0.229)	0	0	0
17/07/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,291.0000	1,291.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	728.0000	727.0000	(0.137)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,011.0000	1,009.0000	(0.198)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,876.0000	1,874.0000	(0.107)	0	0	0
17/07/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	111.0000	111.0000	-	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
17/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	61.0000	61.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	424.0000	423.0000	(0.236)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	178.0000	177.0000	(0.562)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	293.0000	293.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,943.0000	4,942.0000	(0.020)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	173.0000	173.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,491.0000	3,490.0000	(0.029)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,598.0000	2,596.0000	(0.077)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	127.0000	127.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	68.0000	68.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	98.0000	98.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,924.0000	3,923.0000	(0.025)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,415.0000	2,413.0000	(0.083)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	161.0000	161.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,054.0000	2,052.0000	(0.097)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,301.0000	3,299.0000	(0.061)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	973.0000	972.0000	(0.103)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	217.0000	217.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,088.0000	2,089.0000	0.048	0	0	0
17/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	663.0000	662.0000	(0.151)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	541.0000	541.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	136.0000	136.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	388.0000	388.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,532.0000	5,531.0000	(0.018)	0	0	0
17/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,505.0000	4,503.0000	(0.044)	0	0	0
17/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,069.0000	1,069.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	576.0000	576.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,690.0000	2,689.0000	(0.037)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,253.0000	3,252.0000	(0.031)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	251.0000	251.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	937.0000	936.0000	(0.107)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,744.0000	1,743.0000	(0.057)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	153.0000	153.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	130.0000	130.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	116.0000	116.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,963.0000	6,962.0000	(0.014)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,635.0000	3,634.0000	(0.028)	0	0	0
17/07/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	656.0000	656.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	450.0000	450.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	233.0000	233.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	125.0000	124.0000	(0.800)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,364.0000	1,363.0000	(0.073)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,788.0000	1,787.0000	(0.056)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	25.0000	25.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	543.0000	542.0000	(0.184)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,920.0000	1,919.0000	(0.052)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,460.0000	2,459.0000	(0.041)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,102.0000	3,100.0000	(0.064)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	69.0000	69.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,211.0000	7,209.0000	(0.028)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,380.0000	2,381.0000	0.042	0	0	0
17/07/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	600.0000	599.0000	(0.167)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,323.0000	1,322.0000	(0.076)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,530.0000	1,529.0000	(0.065)	0	0	0
17/07/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	634.0000	634.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	478.0000	478.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	310.0000	309.0000	(0.323)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	356.0000	356.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	104.0000	104.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,456.0000	4,455.0000	(0.022)	0	0	0
17/07/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,517.0000	3,518.0000	0.028	0	0	0
17/07/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	761.0000	760.0000	(0.131)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	197.0000	197.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,017.0000	3,015.0000	(0.066)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,243.0000	1,241.0000	(0.161)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,491.0000	3,490.0000	(0.029)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,527.0000	2,528.0000	0.040	0	0	0
17/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,446.0000	1,445.0000	(0.069)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,234.0000	2,233.0000	(0.045)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,970.0000	2,968.0000	(0.067)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	100.0000	100.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,118.0000	4,116.0000	(0.049)	0	0	0
17/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,585.0000	1,585.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	865.0000	864.0000	(0.116)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	336.0000	336.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	133.0000	133.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,581.0000	5,580.0000	(0.018)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	143.0000	142.0000	(0.699)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,658.0000	1,656.0000	(0.121)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	257.0000	257.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	44.0000	44.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	206.0000	205.0000	(0.485)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	271.0000	271.0000	-	0	0	28,101
17/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	571.0000	570.0000	(0.175)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,539.0000	3,538.0000	(0.028)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,876.0000	1,874.0000	(0.107)	0	0	0
17/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	89.0000	89.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,701.0000	1,700.0000	(0.059)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,829.0000	2,828.0000	(0.035)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	239.0000	239.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,243.0000	1,241.0000	(0.161)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	399.0000	399.0000	-	0	0	17,961
17/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	143.0000	142.0000	(0.699)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,964.0000	1,963.0000	(0.051)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	356.0000	356.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,086.0000	1,085.0000	(0.092)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	524.0000	524.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,506.0000	2,505.0000	(0.040)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	228.0000	227.0000	(0.439)	0	0	0
17/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	190.0000	189.0000	(0.526)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	795.0000	794.0000	(0.126)	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
17/07/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,158.0000	3,157.0000	(0.032)	0	0	0
17/07/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,137.0000	1,138.0000	0.088	0	0	0
17/07/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
17/07/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	508.0000	508.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,279.0000	2,278.0000	(0.044)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,628.0000	1,629.0000	0.061	0	0	0
17/07/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	911.0000	912.0000	0.110	0	0	0
17/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	233.0000	233.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	192.0000	192.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	827.0000	827.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,673.0000	1,674.0000	0.060	0	0	0
17/07/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	464.0000	464.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,920.0000	1,919.0000	(0.052)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	130.0000	130.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	102.0000	102.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,237.0000	5,236.0000	(0.019)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	278.0000	278.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,972.0000	3,971.0000	(0.025)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	71.0000	71.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	298.0000	297.0000	(0.336)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,283.0000	1,281.0000	(0.156)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,552.0000	2,550.0000	(0.078)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	124.0000	124.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,041.0000	5,040.0000	(0.020)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,443.0000	3,442.0000	(0.029)	0	0	0
17/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,369.0000	2,368.0000	(0.042)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,021.0000	4,020.0000	(0.025)	0	0	0
17/07/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	174.0000	174.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	240.0000	240.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	901.0000	899.0000	(0.222)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	150.0000	149.0000	(0.667)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,164.0000	1,162.0000	(0.172)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	437.0000	436.0000	(0.229)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	84.0000	84.0000	-	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
17/07/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,417.0000	3,418.0000	0.029	0	0	0
17/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	257.0000	257.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	165.0000	165.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,506.0000	2,505.0000	(0.040)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,970.0000	2,968.0000	(0.067)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	937.0000	936.0000	(0.107)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,615.0000	1,614.0000	(0.062)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,203.0000	1,202.0000	(0.083)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,206.0000	3,204.0000	(0.062)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,552.0000	2,550.0000	(0.078)	0	0	0
17/07/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,683.0000	3,682.0000	(0.027)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	364.0000	363.0000	(0.275)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,530.0000	1,529.0000	(0.065)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,368.0000	3,369.0000	0.030	0	0	0
17/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	346.0000	346.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,054.0000	2,052.0000	(0.097)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	165.0000	165.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	96.0000	96.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	182.0000	182.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	293.0000	293.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,139.0000	5,138.0000	(0.019)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,587.0000	3,586.0000	(0.028)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,385.0000	5,383.0000	(0.037)	0	0	0
17/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	319.0000	318.0000	(0.313)	0	0	0
17/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,915.0000	3,916.0000	0.026	0	0	0
17/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	121.0000	121.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	228.0000	227.0000	(0.439)	0	0	0
17/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	882.0000	883.0000	0.113	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	217.0000	217.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	169.0000	169.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	65.0000	65.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,576.0000	2,577.0000	0.039	0	0	0
17/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,736.0000	2,735.0000	(0.037)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	377.0000	377.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,729.0000	5,728.0000	(0.017)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	366.0000	366.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,602.0000	4,601.0000	(0.022)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	245.0000	245.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,144.0000	2,143.0000	(0.047)	0	0	0
17/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,311.0000	4,309.0000	(0.046)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,921.0000	2,922.0000	0.034	0	0	0
17/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	259.0000	258.0000	(0.386)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	116.0000	116.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	133.0000	133.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	207.0000	207.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,946.0000	1,947.0000	0.051	0	0	0
17/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,253.0000	3,252.0000	(0.031)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,615.0000	1,614.0000	(0.062)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	387.0000	386.0000	(0.258)	0	0	0
17/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,616.0000	3,617.0000	0.028	0	0	0
17/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	264.0000	264.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	146.0000	146.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	278.0000	278.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	800.0000	800.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,429.0000	2,430.0000	0.041	0	0	0
17/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,189.0000	2,188.0000	(0.046)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	327.0000	327.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,498.0000	1,499.0000	0.067	0	0	0
17/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,832.0000	1,830.0000	(0.109)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	202.0000	202.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	148.0000	148.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	972.0000	972.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	318.0000	318.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	104.0000	104.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
17/07/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,036.0000	1,036.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,203.0000	1,202.0000	(0.083)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	27.0000	27.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	271.0000	271.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	223.0000	222.0000	(0.448)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,405.0000	1,404.0000	(0.071)	0	0	0
17/07/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,783.0000	2,781.0000	(0.072)	0	0	0
17/07/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	53.0000	53.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	1,173.0000	1,173.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	336.0000	336.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,090.0000	5,089.0000	(0.020)	0	0	0
17/07/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	160.0000	159.0000	(0.625)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,323.0000	1,322.0000	(0.076)	0	0	0
17/07/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,212.0000	1,212.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	65.0000	65.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,017.0000	3,015.0000	(0.066)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,900.0000	1,901.0000	0.053	0	0	0
17/07/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	74.0000	74.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	3,268.0000	3,269.0000	0.031	0	0	0
17/07/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	58.0000	58.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,797.0000	4,796.0000	(0.021)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	2,040.0000	2,041.0000	0.049	0	0	0
17/07/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,658.0000	1,656.0000	(0.121)	0	0	0
17/07/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	4,065.0000	4,066.0000	0.025	0	0	0
17/07/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	1,003.0000	1,004.0000	0.100	0	0	0
17/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	366.0000	366.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	5.20	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
17/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	157.0000	157.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,020.0000	3,021.0000	0.033	0	0	0
17/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,972.0000	3,971.0000	(0.025)	0	0	0
17/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,699.0000	4,698.0000	(0.021)	0	0	0
17/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	138.0000	137.0000	(0.725)	0	0	0
17/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,283.0000	2,283.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,644.0000	2,642.0000	(0.076)	0	0	0
17/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,048.0000	1,047.0000	(0.095)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	450.0000	450.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	33.0000	33.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,251.0000	1,251.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	85.0000	85.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	43.0000	43.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	109.0000	109.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,015.0000	4,016.0000	0.025	0	0	0
17/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,651.0000	4,649.0000	(0.043)	0	0	0
17/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,680.0000	5,679.0000	(0.018)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,111.0000	3,110.0000	(0.032)	0	0	0
17/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,264.0000	4,265.0000	0.023	0	0	0
17/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	60.0000	60.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
17/07/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	493.0000	493.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	854.0000	854.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	830.0000	829.0000	(0.120)	0	0	0
17/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	82.0000	82.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,778.0000	5,777.0000	(0.017)	0	0	0
17/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,865.0000	3,866.0000	0.026	0	0	0
17/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0

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17/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	93.0000	92.0000	(1.075)	0	0	0
17/07/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,396.0000	3,394.0000	(0.059)	0	0	0
17/07/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	341.0000	340.0000	(0.293)	0	0	0
17/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	94.0000	94.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	411.0000	411.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,456.0000	1,456.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	49.0000	49.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,372.0000	1,373.0000	0.073	0	0	0
17/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,895.0000	4,893.0000	(0.041)	0	0	0
17/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	39.0000	39.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	109.0000	109.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,657.0000	7,656.0000	(0.013)	0	0	0
17/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,756.0000	7,755.0000	(0.013)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	55.0000	55.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	64.0000	64.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,731.0000	3,730.0000	(0.027)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,125.0000	1,123.0000	(0.178)	0	0	0
17/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,992.0000	4,991.0000	(0.020)	0	0	0
17/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,926.0000	5,925.0000	(0.017)	0	0	0
17/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	212.0000	212.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,137.0000	2,138.0000	0.047	0	0	0
17/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,625.0000	2,626.0000	0.038	0	0	0
17/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,099.0000	2,097.0000	(0.095)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,822.0000	2,823.0000	0.035	0	0	0
17/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	79.0000	79.0000	-	0	0	0
17/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,783.0000	2,781.0000	(0.072)	0	0	0
17/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,123.0000	6,122.0000	(0.016)	0	0	0
17/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,872.0000	2,873.0000	0.035	0	0	0
17/07/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	35.0000	35.0000	-	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
17/07/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	3,119.0000	3,120.0000	0.032	0	0	0
17/07/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,816.0000	3,817.0000	0.026	0	0	0
17/07/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	7,905.0000	7,904.0000	(0.013)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	45.0000	45.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,222.0000	6,221.0000	(0.016)	0	0	0
17/07/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,766.0000	3,767.0000	0.027	0	0	0
17/07/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	4,164.0000	4,165.0000	0.024	0	0	0
17/07/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,203.0000	8,202.0000	(0.012)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,808.0000	1,809.0000	0.055	0	0	0
17/07/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	4,114.0000	4,115.0000	0.024	0	0	0
17/07/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,773.0000	2,774.0000	0.036	0	0	0
17/07/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,070.0000	3,071.0000	0.033	0	0	0
17/07/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,762.0000	1,763.0000	0.057	0	0	0
17/07/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	7,856.0000	7,854.0000	(0.025)	0	0	0
17/07/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,069.0000	4,068.0000	(0.025)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	30.0000	30.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	5,877.0000	5,876.0000	(0.017)	0	0	0
17/07/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,993.0000	1,994.0000	0.050	0	0	0
17/07/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	40.0000	40.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,965.0000	3,966.0000	0.025	0	0	0
17/07/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	5,976.0000	5,974.0000	(0.033)	0	0	0
17/07/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,716.0000	3,717.0000	0.027	0	0	0
17/07/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	3,169.0000	3,170.0000	0.032	0	0	0
17/07/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	2,185.0000	2,186.0000	0.046	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,724.0000	2,725.0000	0.037	0	0	0
17/07/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,009.0000	2,008.0000	(0.050)	0	0	0
17/07/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	39.0000	39.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	7,955.0000	7,954.0000	(0.013)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,166.0000	4,164.0000	(0.048)	0	0	0
17/07/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,153.0000	8,152.0000	(0.012)	0	0	0
17/07/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,173.0000	6,171.0000	(0.032)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	286.0000	285.0000	(0.350)	0	0	0
17/07/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,971.0000	2,972.0000	0.034	0	0	0
17/07/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	222.0000	222.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,832.0000	1,830.0000	(0.109)	0	0	0
17/07/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/07/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,104.0000	8,102.0000	(0.025)	0	0	0
17/07/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,573.0000	1,571.0000	(0.127)	0	0	0
17/07/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	245.0000	245.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	4,364.0000	4,365.0000	0.023	0	0	0
17/07/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,214.0000	4,213.0000	(0.024)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	3,828.0000	3,826.0000	(0.052)	0	0	0
17/07/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	77.0000	77.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	0.0000	6,024.0000	100.000	0	0	0
17/07/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	0.0000	8,003.0000	100.000	0	0	0
17/07/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
17/07/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	0.0000	38.0000	100.000	0	0	0
17/07/2009	\$ / R	2010/06/14			Currency Future	8.6032	8.6029	(0.003)	0.0000	0.0000	0
17/07/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	827.0000	826.0000	(0.121)	0	0	0
17/07/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	560.0000	560.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,467.0000	3,467.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	896.0000	896.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	720.0000	720.0000	-	0	0	0

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17/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	361.0000	361.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,808.0000	1,808.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	473.0000	473.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	52.0000	52.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	723.0000	723.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,808.0000	1,808.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	361.0000	361.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,243.0000	1,243.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	244.0000	243.0000	(0.410)	0	0	0
17/07/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	849.0000	849.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	951.0000	951.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	493.0000	493.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	496.0000	496.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,156.0000	2,155.0000	(0.046)	0	0	0
17/07/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	652.0000	652.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	386.0000	385.0000	(0.259)	0	0	0
17/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	252.0000	252.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,611.0000	3,611.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,682.0000	1,682.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,205.0000	1,205.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	319.0000	319.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,724.0000	1,724.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,640.0000	2,640.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,023.0000	2,023.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	138.0000	137.0000	(0.725)	0	0	0
17/07/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	669.0000	669.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	533.0000	533.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	451.0000	451.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	484.0000	484.0000	-	0	0	26,596
17/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	326.0000	326.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	377.0000	377.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,196.0000	7,197.0000	0.014	0	0	0
17/07/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,035.0000	4,035.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	816.0000	816.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	421.0000	421.0000	-	0	0	0

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17/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,066.0000	2,066.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	473.0000	473.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,866.0000	2,866.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,130.0000	1,130.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	307.0000	307.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,950.0000	6,950.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	630.0000	630.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	150.0000	150.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	77.0000	77.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	53.0000	53.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	412.0000	412.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,330.0000	2,330.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,320.0000	1,320.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
17/07/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,480.0000	5,480.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	704.0000	704.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,559.0000	1,559.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	126.0000	126.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,142.0000	1,142.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,724.0000	5,724.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	83.0000	83.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	170.0000	170.0000	-	0	0	21,978
17/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	339.0000	339.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,273.0000	4,273.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	289.0000	289.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	751.0000	751.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	441.0000	441.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	301.0000	301.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,320.0000	1,320.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,205.0000	1,205.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,103.0000	5,103.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	283.0000	283.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	783.0000	783.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,936.0000	1,936.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	295.0000	295.0000	-	0	0	0

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17/07/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	872.0000	872.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,438.0000	1,438.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,242.0000	2,242.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,281.0000	1,281.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
17/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	484.0000	484.0000	-	0	0	2,557
17/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	519.0000	519.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,154.0000	2,154.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,750.0000	3,750.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,281.0000	1,281.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	573.0000	574.0000	0.175	0	0	0
17/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,198.0000	2,198.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	508.0000	508.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,427.0000	1,427.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	133.0000	133.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	174.0000	174.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	763.0000	763.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,130.0000	4,130.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,237.0000	1,237.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	686.0000	686.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	659.0000	660.0000	0.152	0	0	0
17/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,600.0000	1,600.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,702.0000	3,702.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	604.0000	604.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	783.0000	783.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	403.0000	403.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	234.0000	234.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,173.0000	1,173.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,093.0000	1,093.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,398.0000	1,398.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	547.0000	546.0000	(0.183)	0	0	21,978
17/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	155.0000	155.0000	-	0	0	29,153
17/07/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	219.0000	219.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	369.0000	369.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	76.0000	76.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,705.0000	4,705.0000	-	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
17/07/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	270.0000	270.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	520.0000	520.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,167.0000	1,167.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,462.0000	3,462.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	689.0000	690.0000	0.145	0	0	0
17/07/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,797.0000	3,797.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,854.0000	4,853.0000	(0.021)	0	0	0
17/07/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	743.0000	742.0000	(0.135)	0	0	0
17/07/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,359.0000	1,359.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,363.0000	3,363.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	451.0000	451.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,929.0000	1,929.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
17/07/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	173.0000	173.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,766.0000	1,766.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,629.0000	2,628.0000	(0.038)	0	0	0
17/07/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,420.0000	3,420.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	462.0000	462.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,713.0000	1,712.0000	(0.058)	0	0	0
17/07/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,398.0000	1,398.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,374.0000	2,374.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,710.0000	3,710.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	635.0000	635.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,725.0000	2,725.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,518.0000	1,518.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,082.0000	4,082.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	3,066.0000	3,066.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	882.0000	882.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	135.0000	135.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	4,058.0000	4,057.0000	(0.025)	0	0	0
17/07/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	589.0000	589.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	394.0000	394.0000	-	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
17/07/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	986.0000	986.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	347.0000	346.0000	(0.288)	0	0	0
17/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	386.0000	385.0000	(0.259)	0	0	0
17/07/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	921.0000	921.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	56.0000	56.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	198.0000	198.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	468.0000	468.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	1,274.0000	1,274.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	109.0000	109.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	2,109.0000	2,109.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	164.0000	164.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	916.0000	916.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,478.0000	1,478.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,893.0000	1,893.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	221.0000	221.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,561.0000	3,561.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	277.0000	277.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	431.0000	431.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	998.0000	998.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	115.0000	115.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	131.0000	131.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,021.0000	1,021.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,110.0000	2,110.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	395.0000	395.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,512.0000	4,512.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,234.0000	3,234.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	22.0000	22.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
17/07/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	574.0000	574.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	313.0000	313.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	25.0000	25.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,909.0000	3,909.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	373.0000	373.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,178.0000	4,178.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	95.0000	95.0000	-	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
17/07/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,095.0000	3,095.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	619.0000	619.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,600.0000	1,600.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,821.0000	2,821.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	202.0000	202.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,140.0000	5,140.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,188.0000	5,188.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	403.0000	403.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,026.0000	1,026.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	93.0000	93.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	4,898.0000	4,898.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	91.0000	91.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	1,466.0000	1,466.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	143.0000	143.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,067.0000	6,067.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,049.0000	3,049.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,225.0000	4,225.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	34.0000	34.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	5,969.0000	5,969.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,946.0000	4,946.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	187.0000	187.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	128.0000	128.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	7,690.0000	7,690.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,587.0000	1,587.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,280.0000	3,280.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,641.0000	1,641.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,437.0000	2,437.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	99.0000	99.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,798.0000	1,798.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	184.0000	183.0000	(0.543)	0	0	0
17/07/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	238.0000	238.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,413.0000	3,412.0000	(0.029)	0	0	0
17/07/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	72.0000	72.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	134.0000	134.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	101.0000	101.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	4,994.0000	4,994.0000	-	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
17/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,685.0000	2,685.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	102.0000	102.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	206.0000	206.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	161.0000	161.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	23.0000	23.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	32.0000	32.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,054.0000	1,054.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,057.0000	1,057.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,107.0000	4,107.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	224.0000	224.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,485.0000	2,485.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,003.0000	3,003.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,547.0000	1,546.0000	(0.065)	0	0	0
17/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,018.0000	6,018.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	351.0000	351.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	71.0000	71.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,755.0000	1,755.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,110.0000	2,110.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	7,888.0000	7,888.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,115.0000	3,115.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	443.0000	443.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	313.0000	313.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	5,920.0000	5,920.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,682.0000	1,682.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,312.0000	1,311.0000	(0.076)	0	0	0
17/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,141.0000	3,141.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,629.0000	1,628.0000	(0.061)	0	0	0
17/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	196.0000	196.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	68.0000	68.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	354.0000	354.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	208.0000	208.0000	-	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
17/07/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,677.0000	2,676.0000	(0.037)	0	0	0
17/07/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/07/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	73.0000	73.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,851.0000	1,851.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,661.0000	3,660.0000	(0.027)	0	0	0
17/07/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	125.0000	125.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	1,350.0000	1,349.0000	(0.074)	0	0	0
17/07/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,870.0000	2,870.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	333.0000	332.0000	(0.300)	0	0	0
17/07/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,656.0000	4,656.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	195.0000	194.0000	(0.513)	0	0	0
17/07/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,188.0000	3,188.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	2,343.0000	2,342.0000	(0.043)	0	0	0
17/07/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	4,355.0000	4,355.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,859.0000	3,859.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,979.0000	1,979.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,775.0000	2,775.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	946.0000	946.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	4,305.0000	4,305.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	43.0000	43.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	319.0000	319.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,959.0000	3,958.0000	(0.025)	0	0	0
17/07/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,849.0000	4,849.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	94.0000	94.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,066.0000	2,066.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,608.0000	3,608.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,533.0000	2,532.0000	(0.039)	0	0	0
17/07/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	140.0000	140.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	113.0000	113.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,968.0000	2,967.0000	(0.034)	0	0	0
17/07/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,973.0000	1,973.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	211.0000	210.0000	(0.474)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,512.0000	3,511.0000	(0.028)	0	0	0
17/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,724.0000	1,724.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,560.0000	4,560.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,957.0000	2,957.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,018.0000	2,018.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	145.0000	145.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	290.0000	289.0000	(0.345)	0	0	0
17/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,987.0000	3,987.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
17/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,892.0000	3,892.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,287.0000	2,287.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	377.0000	377.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	229.0000	228.0000	(0.437)	0	0	0
17/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,919.0000	2,919.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,091.0000	5,091.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,641.0000	1,641.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	65.0000	65.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	70.0000	70.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	102.0000	102.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	191.0000	191.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	394.0000	394.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	7,937.0000	7,938.0000	0.013	0	0	0
17/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	143.0000	142.0000	(0.699)	0	0	0
17/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,233.0000	8,233.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,023.0000	2,023.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	326.0000	326.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	309.0000	309.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
17/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	41.0000	40.0000	(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
17/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,112.0000	1,112.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,263.0000	6,263.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	163.0000	163.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	49.0000	49.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,939.0000	3,939.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,017.0000	3,016.0000	(0.033)	0	0	0
17/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	215.0000	215.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,462.0000	2,462.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	849.0000	849.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,390.0000	2,390.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,608.0000	4,608.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,844.0000	3,844.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	546.0000	546.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,506.0000	1,506.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	147.0000	147.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	66.0000	66.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,773.0000	5,773.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	419.0000	419.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	153.0000	153.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	104.0000	104.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	972.0000	972.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	37.0000	37.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	82.0000	82.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	265.0000	265.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	76.0000	76.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,202.0000	2,202.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,885.0000	1,885.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	124.0000	124.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	75.0000	75.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	7,987.0000	7,987.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	111.0000	111.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,810.0000	3,809.0000	(0.026)	0	0	0
17/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,321.0000	4,321.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	40.0000	40.0000	-	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
17/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,655.0000	3,655.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	329.0000	329.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,313.0000	3,313.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	5,822.0000	5,822.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	158.0000	158.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	7,789.0000	7,789.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	4,008.0000	4,008.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,822.0000	2,821.0000	(0.035)	0	0	0
17/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	3,165.0000	3,165.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,801.0000	4,801.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,296.0000	2,295.0000	(0.044)	0	0	0
17/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,063.0000	2,063.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,912.0000	2,912.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,264.0000	3,264.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	4,157.0000	4,156.0000	(0.024)	0	0	0
17/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	20.0000	20.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	271.0000	271.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	60.0000	60.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,841.0000	1,841.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,418.0000	2,418.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,730.0000	2,730.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	67.0000	67.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	233.0000	233.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,225.0000	4,225.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,760.0000	3,760.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,214.0000	6,214.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,165.0000	6,165.0000	-	0	0	0
17/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	88.0000	88.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,184.0000	8,184.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,773.0000	2,773.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	68.0000	68.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,083.0000	1,082.0000	(0.092)	0	0	0
17/07/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,374.0000	2,374.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	128.0000	128.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,165.0000	6,165.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	4,256.0000	4,255.0000	(0.023)	0	0	0
17/07/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	277.0000	277.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,135.0000	8,135.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	38.0000	38.0000	-	0	0	0
17/07/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	0.0000	39.0000	100.000	0	0	0
17/07/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	0.0000	8,037.0000	100.000	0	0	0
17/07/2009	£ / R	2009/09/14			Currency Future	13.4339	13.3482	(0.638)	13.4900	13.3800	22,226
17/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	710.0000	769.0000	8.310	0	0	0
17/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
17/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	674.0000	731.0000	8.457	0	0	0
17/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
17/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	104.0000	123.0000	18.269	0	0	0
17/07/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,914.0000	1,828.0000	(4.493)	0	0	0
17/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
17/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,924.0000	2,002.0000	4.054	0	0	0
17/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,572.0000	5,657.0000	1.525	0	0	0
17/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,718.0000	7,804.0000	1.114	0	0	0
17/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	258.0000	229.0000	(11.240)	0	0	0
17/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	93.0000	111.0000	19.355	0	0	0
17/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,795.0000	2,709.0000	(3.077)	0	0	0
17/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	888.0000	821.0000	(7.545)	0	0	0
17/07/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,894.0000	2,808.0000	(2.972)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,971.0000	6,056.0000	1.424	0	0	0
17/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
17/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,722.0000	5,807.0000	1.485	0	0	0
17/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	824.0000	886.0000	7.524	0	0	0
17/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,684.0000	3,769.0000	2.307	0	0	0
17/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	10.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	673.0000	614.0000	(8.767)	0	0	0
17/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,502.0000	2,584.0000	3.277	0	0	0
17/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,096.0000	1,019.0000	(7.026)	0	0	0
17/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,585.0000	3,669.0000	2.343	0	0	0
17/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	287.0000	256.0000	(10.801)	0	0	0
17/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,670.0000	6,755.0000	1.274	0	0	0
17/07/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,333.0000	1,249.0000	(6.302)	0	0	0
17/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	4,136.0000	4,051.0000	(2.055)	0	0	0
17/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	244.0000	217.0000	(11.066)	0	0	0
17/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,502.0000	2,584.0000	3.277	0	0	0
17/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,290.0000	3,205.0000	(2.584)	0	0	0
17/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	208.0000	184.0000	(11.538)	0	0	0
17/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,174.0000	5,259.0000	1.643	0	0	0
17/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,285.0000	4,200.0000	(1.984)	0	0	0
17/07/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,887.0000	3,802.0000	(2.187)	0	0	0
17/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	440.0000	488.0000	10.909	0	0	0
17/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,453.0000	2,535.0000	3.343	0	0	0
17/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,157.0000	2,072.0000	(3.941)	0	0	0
17/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	603.0000	658.0000	9.121	0	0	0
17/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,784.0000	5,698.0000	(1.487)	0	0	0
17/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	418.0000	374.0000	(10.526)	0	0	0
17/07/2009	£ / R	2009/09/14	12.95	Put	Currency Future	189.0000	216.0000	14.286	0	0	0
17/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	638.0000	694.0000	8.777	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
17/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,568.0000	7,654.0000	1.136	0	0	0
17/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,734.0000	3,818.0000	2.250	0	0	0
17/07/2009	£ / R	2009/09/14	12.60	Call	Currency Future	927.0000	859.0000	(7.335)	0	0	0
17/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	11.55	Put	Currency Future	30.0000	30.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	384.0000	426.0000	10.938	0	0	0
17/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	258.0000	229.0000	(11.240)	0	0	0
17/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
17/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,303.0000	2,218.0000	(3.691)	0	0	0
17/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	9.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,649.0000	2,731.0000	3.096	0	0	0
17/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	2,060.0000	1,975.0000	(4.126)	0	0	0
17/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
17/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
17/07/2009	£ / R	2009/09/14	17.55	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,535.0000	4,449.0000	(1.896)	0	0	0
17/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,600.0000	2,682.0000	3.154	0	0	0
17/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
17/07/2009	£ / R	2009/09/14	19.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,282.0000	1,354.0000	5.616	0	0	0
17/07/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	197.0000	174.0000	(11.675)	0	0	0
17/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
17/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	903.0000	967.0000	7.087	0	0	0
17/07/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,168.0000	8,253.0000	1.041	0	0	0
17/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,468.0000	7,554.0000	1.152	0	0	0
17/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
17/07/2009	£ / R	2009/09/14	19.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	173.0000	198.0000	14.451	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,034.0000	5,948.0000	(1.425)	0	0	0
17/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	272.0000	242.0000	(11.029)	0	0	0
17/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,698.0000	2,780.0000	3.039	0	0	0
17/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	110.0000	97.0000	(11.818)	0	0	0
17/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	4,037.0000	3,951.0000	(2.130)	0	0	0
17/07/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,844.0000	2,759.0000	(2.989)	0	0	0
17/07/2009	£ / R	2009/09/14	20.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,239.0000	3,323.0000	2.593	0	0	0
17/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	706.0000	646.0000	(8.499)	0	0	0
17/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
17/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,326.0000	1,398.0000	5.430	0	0	0
17/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/07/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,548.0000	2,463.0000	(3.336)	0	0	0
17/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,042.0000	2,957.0000	(2.794)	0	0	0
17/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	319.0000	286.0000	(10.345)	0	0	0
17/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
17/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
17/07/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,865.0000	1,780.0000	(4.558)	0	0	0
17/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	674.0000	731.0000	8.457	0	0	0
17/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,405.0000	2,486.0000	3.368	0	0	0
17/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,783.0000	1,860.0000	4.319	0	0	0
17/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	116.0000	102.0000	(12.069)	0	0	0
17/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,539.0000	3,453.0000	(2.430)	0	0	0
17/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,352.0000	2,267.0000	(3.614)	0	0	0
17/07/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,131.0000	4,215.0000	2.033	0	0	0
17/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	579.0000	524.0000	(9.499)	0	0	0
17/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,992.0000	3,076.0000	2.807	0	0	0
17/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	863.0000	926.0000	7.300	0	0	0
17/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,690.0000	1,766.0000	4.497	0	0	0
17/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	187.0000	165.0000	(11.765)	0	0	0
17/07/2009	£ / R	2009/09/14	11.60	Put	Currency Future	31.0000	31.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	16.65	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	39.0000	41.0000	5.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
17/07/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,180.0000	4,265.0000	2.033	0	0	0
17/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
17/07/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,118.0000	8,203.0000	1.047	0	0	0
17/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	579.0000	524.0000	(9.499)	0	0	0
17/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,573.0000	1,489.0000	(5.340)	0	0	0
17/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,163.0000	2,243.0000	3.699	0	0	0
17/07/2009	£ / R	2009/09/14	17.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,486.0000	3,570.0000	2.410	0	0	0
17/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	333.0000	371.0000	11.411	0	0	0
17/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	245.0000	276.0000	12.653	0	0	0
17/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,478.0000	4,562.0000	1.876	0	0	0
17/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
17/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,109.0000	1,178.0000	6.222	0	0	0
17/07/2009	£ / R	2009/09/14	21.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
17/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,221.0000	6,306.0000	1.366	0	0	0
17/07/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,121.0000	6,206.0000	1.389	0	0	0
17/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
17/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,894.0000	2,977.0000	2.868	0	0	0
17/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,171.0000	6,256.0000	1.377	0	0	0
17/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,473.0000	5,558.0000	1.553	0	0	0
17/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/07/2009	£ / R	2009/09/14	21.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,551.0000	2,633.0000	3.214	0	0	0
17/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
17/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
17/07/2009	£ / R	2009/09/14	10.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
17/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,726.0000	4,811.0000	1.799	0	0	0
17/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
17/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,668.0000	7,754.0000	1.122	0	0	0
17/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	467.0000	419.0000	(10.278)	0	0	0
17/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	535.0000	587.0000	9.720	0	0	0
17/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	143.0000	126.0000	(11.888)	0	0	0
17/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
17/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	265.0000	298.0000	12.453	0	0	0
17/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
17/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	116.0000	102.0000	(12.069)	0	0	0
17/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,163.0000	2,243.0000	3.699	0	0	0
17/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,340.0000	3,254.0000	(2.575)	0	0	0
17/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	374.0000	336.0000	(10.160)	0	0	0
17/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	549.0000	496.0000	(9.654)	0	0	0
17/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
17/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
17/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	411.0000	457.0000	11.192	0	0	0
17/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,335.0000	4,250.0000	(1.961)	0	0	0
17/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,416.0000	1,489.0000	5.155	0	0	0
17/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,356.0000	2,437.0000	3.438	0	0	0
17/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	395.0000	355.0000	(10.127)	0	0	0
17/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,211.0000	2,291.0000	3.618	0	0	0
17/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,381.0000	1,297.0000	(6.083)	0	0	0
17/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	3,141.0000	3,056.0000	(2.706)	0	0	0
17/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,597.0000	1,673.0000	4.759	0	0	0
17/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,019.0000	2,098.0000	3.913	0	0	0
17/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
17/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
17/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	81.0000	71.0000	(12.346)	0	0	0
17/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	471.0000	520.0000	10.403	0	0	0
17/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,871.0000	5,957.0000	1.465	0	0	0
17/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
17/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
17/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	355.0000	318.0000	(10.423)	0	0	0
17/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
17/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,877.0000	1,955.0000	4.156	0	0	0
17/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,672.0000	5,757.0000	1.499	0	0	0
17/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	245.0000	276.0000	12.653	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,971.0000	2,050.0000	4.008	0	0	0
17/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,190.0000	1,108.0000	(6.891)	0	0	0
17/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	710.0000	769.0000	8.310	0	0	0
17/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	90.0000	79.0000	(12.222)	0	0	0
17/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,334.0000	5,248.0000	(1.612)	0	0	0
17/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	641.0000	583.0000	(9.048)	0	0	0
17/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,690.0000	1,766.0000	4.497	0	0	0
17/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,506.0000	1,580.0000	4.914	0	0	0
17/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,838.0000	3,752.0000	(2.241)	0	0	0
17/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	207.0000	235.0000	13.527	0	0	0
17/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
17/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
17/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,068.0000	8,153.0000	1.054	0	0	0
17/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	824.0000	886.0000	7.524	0	0	0
17/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,971.0000	2,050.0000	4.008	0	0	0
17/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	503.0000	553.0000	9.940	0	0	0
17/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	265.0000	298.0000	12.453	0	0	0
17/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
17/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,883.0000	3,967.0000	2.163	0	0	0
17/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	136.0000	119.0000	(12.500)	0	0	0
17/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
17/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	521.0000	469.0000	(9.981)	0	0	0
17/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,736.0000	1,813.0000	4.435	0	0	0
17/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,477.0000	1,393.0000	(5.687)	0	0	0
17/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	116.0000	136.0000	17.241	0	0	0
17/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,071.0000	6,156.0000	1.400	0	0	0
17/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	151.0000	133.0000	(11.921)	0	0	0
17/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
17/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	521.0000	469.0000	(9.981)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,067.0000	1,135.0000	6.373	0	0	0
17/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
17/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	549.0000	496.0000	(9.654)	0	0	0
17/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,551.0000	1,627.0000	4.900	0	0	0
17/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	287.0000	321.0000	11.847	0	0	0
17/07/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,081.0000	4,165.0000	2.058	0	0	0
17/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,152.0000	1,221.0000	5.990	0	0	0
17/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,195.0000	1,265.0000	5.858	0	0	0
17/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	337.0000	301.0000	(10.682)	0	0	0
17/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,211.0000	2,291.0000	3.618	0	0	0
17/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,868.0000	7,954.0000	1.093	0	0	0
17/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	850.0000	784.0000	(7.765)	0	0	0
17/07/2009	£ / R	2009/09/14	11.50	Put	Currency Future	29.0000	29.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	208.0000	184.0000	(11.538)	0	0	0
17/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	159.0000	140.0000	(11.950)	0	0	0
17/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	94.0000	83.0000	(11.702)	0	0	0
17/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,736.0000	1,813.0000	4.435	0	0	0
17/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	741.0000	679.0000	(8.367)	0	0	0
17/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
17/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,371.0000	1,444.0000	5.325	0	0	0
17/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,435.0000	4,349.0000	(1.939)	0	0	0
17/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	244.0000	217.0000	(11.066)	0	0	0
17/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,783.0000	1,860.0000	4.319	0	0	0
17/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	609.0000	553.0000	(9.195)	0	0	0
17/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,405.0000	2,486.0000	3.368	0	0	0
17/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
17/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,439.0000	3,354.0000	(2.472)	0	0	0
17/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	129.0000	113.0000	(12.403)	0	0	0
17/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,025.0000	1,092.0000	6.537	0	0	0
17/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,308.0000	2,389.0000	3.510	0	0	0
17/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,282.0000	1,354.0000	5.616	0	0	0
17/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,450.0000	2,365.0000	(3.469)	0	0	0
17/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,943.0000	2,858.0000	(2.888)	0	0	0
17/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	177.0000	156.0000	(11.864)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
17/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,326.0000	1,398.0000	5.430	0	0	0
17/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	358.0000	397.0000	10.894	0	0	0
17/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
17/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,830.0000	1,907.0000	4.208	0	0	0
17/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
17/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,025.0000	1,092.0000	6.537	0	0	0
17/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	785.0000	846.0000	7.771	0	0	0
17/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	337.0000	301.0000	(10.682)	0	0	0
17/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	442.0000	395.0000	(10.633)	0	0	0
17/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,259.0000	2,340.0000	3.586	0	0	0
17/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,066.0000	2,146.0000	3.872	0	0	0
17/07/2009	£ / R	2009/09/14	14.25	Put	Currency Future	984.0000	1,050.0000	6.707	0	0	0
17/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	159.0000	140.0000	(11.950)	0	0	0
17/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
17/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
17/07/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,963.0000	1,877.0000	(4.381)	0	0	0
17/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
17/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	157.0000	181.0000	15.287	0	0	0
17/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	110.0000	97.0000	(11.818)	0	0	0
17/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	503.0000	553.0000	9.940	0	0	0
17/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,109.0000	1,178.0000	6.222	0	0	0
17/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,643.0000	1,719.0000	4.626	0	0	0
17/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	90.0000	79.0000	(12.222)	0	0	0
17/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,019.0000	2,098.0000	3.913	0	0	0
17/07/2009	£ / R	2009/09/14	15.50	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
17/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
17/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	£ / R	2009/09/14	9.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,506.0000	1,580.0000	4.914	0	0	0
17/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	225.0000	255.0000	13.333	0	0	0
17/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
17/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,114.0000	2,195.0000	3.832	0	0	0
17/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
17/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	287.0000	321.0000	11.847	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2009/09/14	13.95	Put	Currency Future	747.0000	807.0000	8.032	0	0	0
17/07/2009	£ / R 2009/09/14	14.40	Call	Currency Future	143.0000	126.0000	(11.888)	0	0	0
17/07/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,067.0000	1,135.0000	6.373	0	0	0
17/07/2009	£ / R 2009/09/14	14.70	Call	Currency Future	105.0000	92.0000	(12.381)	0	0	0
17/07/2009	£ / R 2009/09/14	19.45	Put	Currency Future	6,021.0000	6,106.0000	1.412	0	0	0
17/07/2009	£ / R 2009/09/14	14.10	Call	Currency Future	197.0000	174.0000	(11.675)	0	0	0
17/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,924.0000	2,002.0000	4.054	0	0	0
17/07/2009	£ / R 2009/09/14	21.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	£ / R 2009/09/14	12.40	Put	Currency Future	62.0000	71.0000	14.516	0	0	0
17/07/2009	£ / R 2009/09/14	14.25	Call	Currency Future	168.0000	148.0000	(11.905)	0	0	0
17/07/2009	£ / R 2009/09/14	14.35	Call	Currency Future	151.0000	133.0000	(11.921)	0	0	0
17/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,461.0000	1,535.0000	5.065	0	0	0
17/07/2009	£ / R 2009/09/14	21.45	Put	Currency Future	8,018.0000	8,103.0000	1.060	0	0	0
17/07/2009	£ / R 2009/09/14	12.55	Call	Currency Future	967.0000	898.0000	(7.135)	0	0	0
17/07/2009	£ / R 2009/09/14	9.50	Call	Currency Future	3,937.0000	3,852.0000	(2.159)	0	0	0
17/07/2009	£ / R 2009/09/14	14.20	Put	Currency Future	943.0000	1,008.0000	6.893	0	0	0
17/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
17/07/2009	£ / R 2009/09/14	12.55	Put	Currency Future	83.0000	100.0000	20.482	0	0	0
17/07/2009	£ / R 2009/09/14	15.00	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
17/07/2009	£ / R 2009/09/14	12.85	Call	Currency Future	741.0000	679.0000	(8.367)	0	0	0
17/07/2009	£ / R 2009/09/14	12.75	Put	Currency Future	129.0000	150.0000	16.279	0	0	0
17/07/2009	£ / R 2009/09/14	14.10	Put	Currency Future	863.0000	926.0000	7.300	0	0	0
17/07/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,551.0000	1,627.0000	4.900	0	0	0
17/07/2009	£ / R 2009/09/14	19.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	£ / R 2009/09/14	12.45	Put	Currency Future	66.0000	80.0000	21.212	0	0	0
17/07/2009	£ / R 2009/09/14	13.70	Put	Currency Future	569.0000	622.0000	9.315	0	0	0
17/07/2009	£ / R 2009/09/14	14.15	Call	Currency Future	187.0000	165.0000	(11.765)	0	0	0
17/07/2009	£ / R 2009/09/14	14.15	Put	Currency Future	903.0000	967.0000	7.087	0	0	0
17/07/2009	£ / R 2009/09/14	12.45	Call	Currency Future	1,050.0000	978.0000	(6.857)	0	0	0
17/07/2009	£ / R 2009/09/14	13.80	Put	Currency Future	638.0000	694.0000	8.777	0	0	0
17/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	122.0000	107.0000	(12.295)	0	0	0
17/07/2009	£ / R 2009/09/14	17.45	Put	Currency Future	4,032.0000	4,116.0000	2.083	0	0	0
17/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	706.0000	646.0000	(8.499)	0	0	0
17/07/2009	£ / R 2009/09/14	13.80	Call	Currency Future	272.0000	242.0000	(11.029)	0	0	0
17/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,238.0000	1,309.0000	5.735	0	0	0
17/07/2009	£ / R 2009/09/14	17.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	173.0000	198.0000	14.451	0	0	0
17/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	231.0000	206.0000	(10.823)	0	0	0
17/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	28.0000	28.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	122.0000	107.0000	(12.295)	0	0	0
17/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,461.0000	1,535.0000	5.065	0	0	0
17/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,968.0000	8,053.0000	1.067	0	0	0
17/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,238.0000	1,309.0000	5.735	0	0	0
17/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	94.0000	83.0000	(11.702)	0	0	0
17/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	813.0000	748.0000	(7.995)	0	0	0
17/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	219.0000	195.0000	(10.959)	0	0	0
17/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	3,982.0000	4,066.0000	2.109	0	0	0
17/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	157.0000	181.0000	15.287	0	0	0
17/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	303.0000	270.0000	(10.891)	0	0	0
17/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	776.0000	713.0000	(8.119)	0	0	0
17/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,987.0000	3,901.0000	(2.157)	0	0	0
17/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,992.0000	2,907.0000	(2.841)	0	0	0
17/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	2,011.0000	1,926.0000	(4.227)	0	0	0
17/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,008.0000	937.0000	(7.044)	0	0	0
17/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	74.0000	89.0000	20.270	0	0	0
17/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	142.0000	165.0000	16.197	0	0	0
17/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	116.0000	136.0000	17.241	0	0	0
17/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	850.0000	784.0000	(7.765)	0	0	0
17/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	535.0000	587.0000	9.720	0	0	0
17/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	319.0000	286.0000	(10.345)	0	0	0
17/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	494.0000	444.0000	(10.121)	0	0	0
17/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	310.0000	345.0000	11.290	0	0	0
17/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	384.0000	426.0000	10.938	0	0	0
17/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	418.0000	374.0000	(10.526)	0	0	0
17/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	442.0000	395.0000	(10.633)	0	0	0
17/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	358.0000	397.0000	10.894	0	0	0
17/07/2009	£ / R	2009/12/14			Currency Future	13.6643	13.5772	(0.637)	0.0000	0.0000	13,793
17/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	311.0000	293.0000	(5.788)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2009/12/14	21.20	Put	Currency Future	7,554.0000	7,640.0000	1.138	0	0	0
17/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	738.0000	693.0000	(6.098)	0	0	0
17/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	383.0000	415.0000	8.355	0	0	0
17/07/2009	£ / R 2009/12/14	14.00	Put	Currency Future	881.0000	936.0000	6.243	0	0	0
17/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	387.0000	364.0000	(5.943)	0	0	0
17/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	657.0000	705.0000	7.306	0	0	0
17/07/2009	£ / R 2009/12/14	12.30	Put	Currency Future	150.0000	161.0000	7.333	0	0	0
17/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	947.0000	893.0000	(5.702)	0	0	0
17/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	916.0000	971.0000	6.004	0	0	0
17/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,323.0000	1,387.0000	4.837	0	0	0
17/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	522.0000	562.0000	7.663	0	0	0
17/07/2009	£ / R 2009/12/14	12.30	Call	Currency Future	1,514.0000	1,438.0000	(5.020)	0	0	0
17/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	530.0000	499.0000	(5.849)	0	0	0
17/07/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,402.0000	1,467.0000	4.636	0	0	0
17/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	515.0000	484.0000	(6.019)	0	0	0
17/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	787.0000	739.0000	(6.099)	0	0	0
17/07/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,836.0000	3,749.0000	(2.268)	0	0	0
17/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	671.0000	632.0000	(5.812)	0	0	0
17/07/2009	£ / R 2009/12/14	14.80	Call	Currency Future	347.0000	326.0000	(6.052)	0	0	0
17/07/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,151.0000	8,237.0000	1.055	0	0	0
17/07/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	£ / R 2009/12/14	21.30	Put	Currency Future	7,654.0000	7,740.0000	1.124	0	0	0
17/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	546.0000	513.0000	(6.044)	0	0	0
17/07/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,482.0000	1,549.0000	4.521	0	0	0
17/07/2009	£ / R 2009/12/14	21.20	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/07/2009	£ / R 2009/12/14	9.85	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
17/07/2009	£ / R 2009/12/14	19.30	Put	Currency Future	5,670.0000	5,755.0000	1.499	0	0	0
17/07/2009	£ / R 2009/12/14	14.70	Call	Currency Future	366.0000	345.0000	(5.738)	0	0	0
17/07/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,163.0000	6,249.0000	1.395	0	0	0
17/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	398.0000	374.0000	(6.030)	0	0	0
17/07/2009	£ / R 2009/12/14	19.60	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
17/07/2009	£ / R 2009/12/14	15.30	Call	Currency Future	266.0000	251.0000	(5.639)	0	0	0
17/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	427.0000	462.0000	8.197	0	0	0
17/07/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,647.0000	1,716.0000	4.189	0	0	0
17/07/2009	£ / R 2009/12/14	19.20	Put	Currency Future	5,571.0000	5,656.0000	1.526	0	0	0
17/07/2009	£ / R 2009/12/14	21.80	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	387.0000	364.0000	(5.943)	0	0	0
17/07/2009	£ / R 2009/12/14	20.30	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	5,965.0000	6,051.0000	1.442	0	0	0
17/07/2009	£ / R 2009/12/14	15.30	Put	Currency Future	1,902.0000	1,974.0000	3.785	0	0	0
17/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	919.0000	865.0000	(5.876)	0	0	0
17/07/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,816.0000	1,887.0000	3.910	0	0	0
17/07/2009	£ / R 2009/12/14	12.20	Put	Currency Future	133.0000	144.0000	8.271	0	0	0
17/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	814.0000	867.0000	6.511	0	0	0
17/07/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,496.0000	4,579.0000	1.846	0	0	0
17/07/2009	£ / R 2009/12/14	19.30	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/07/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,731.0000	1,801.0000	4.044	0	0	0
17/07/2009	£ / R 2009/12/14	17.20	Put	Currency Future	3,632.0000	3,712.0000	2.203	0	0	0
17/07/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,179.0000	5,263.0000	1.622	0	0	0
17/07/2009	£ / R 2009/12/14	21.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	£ / R 2009/12/14	9.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
17/07/2009	£ / R 2009/12/14	10.35	Call	Currency Future	3,345.0000	3,259.0000	(2.571)	0	0	0
17/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	579.0000	545.0000	(5.872)	0	0	0
17/07/2009	£ / R 2009/12/14	10.30	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
17/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	4,473.0000	4,387.0000	(1.923)	0	0	0
17/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,323.0000	1,387.0000	4.837	0	0	0
17/07/2009	£ / R 2009/12/14	10.80	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
17/07/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,021.0000	1,080.0000	5.779	0	0	0
17/07/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,947.0000	1,868.0000	(4.058)	0	0	0
17/07/2009	£ / R 2009/12/14	9.30	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
17/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	404.0000	438.0000	8.416	0	0	0
17/07/2009	£ / R 2009/12/14	10.20	Call	Currency Future	3,492.0000	3,406.0000	(2.463)	0	0	0
17/07/2009	£ / R 2009/12/14	14.20	Call	Currency Future	486.0000	457.0000	(5.967)	0	0	0
17/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	950.0000	1,007.0000	6.000	0	0	0
17/07/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,366.0000	5,279.0000	(1.621)	0	0	0
17/07/2009	£ / R 2009/12/14	11.80	Put	Currency Future	83.0000	90.0000	8.434	0	0	0
17/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	891.0000	839.0000	(5.836)	0	0	0
17/07/2009	£ / R 2009/12/14	10.20	Put	Currency Future	28.0000	28.0000	-	0	0	0
17/07/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,659.0000	6,745.0000	1.291	0	0	0
17/07/2009	£ / R 2009/12/14	18.10	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
17/07/2009	£ / R 2009/12/14	11.20	Call	Currency Future	2,517.0000	2,431.0000	(3.417)	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
17/07/2009	£ / R 2009/12/14	21.35	Put	Currency Future	7,703.0000	7,790.0000	1.129	0	0	0
17/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	950.0000	1,007.0000	6.000	0	0	0
17/07/2009	£ / R 2009/12/14	16.60	Call	Currency Future	132.0000	122.0000	(7.576)	0	0	0
17/07/2009	£ / R 2009/12/14	10.80	Call	Currency Future	2,906.0000	2,820.0000	(2.959)	0	0	0
17/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	574.0000	616.0000	7.317	0	0	0
17/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	916.0000	971.0000	6.004	0	0	0
17/07/2009	£ / R 2009/12/14	15.10	Call	Currency Future	295.0000	278.0000	(5.763)	0	0	0
17/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
17/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	500.0000	470.0000	(6.000)	0	0	0
17/07/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,885.0000	3,798.0000	(2.239)	0	0	0
17/07/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,571.0000	4,485.0000	(1.881)	0	0	0
17/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	738.0000	693.0000	(6.098)	0	0	0
17/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	693.0000	651.0000	(6.061)	0	0	0
17/07/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,165.0000	2,238.0000	3.372	0	0	0
17/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,598.0000	1,521.0000	(4.819)	0	0	0
17/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	515.0000	484.0000	(6.019)	0	0	0
17/07/2009	£ / R 2009/12/14	9.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
17/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
17/07/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,774.0000	1,844.0000	3.946	0	0	0
17/07/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,067.0000	3,145.0000	2.543	0	0	0
17/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	530.0000	499.0000	(5.849)	0	0	0
17/07/2009	£ / R 2009/12/14	9.50	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
17/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
17/07/2009	£ / R 2009/12/14	19.80	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
17/07/2009	£ / R 2009/12/14	15.15	Call	Currency Future	288.0000	271.0000	(5.903)	0	0	0
17/07/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,102.0000	3,015.0000	(2.805)	0	0	0
17/07/2009	£ / R 2009/12/14	10.30	Call	Currency Future	3,394.0000	3,308.0000	(2.534)	0	0	0
17/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	628.0000	674.0000	7.325	0	0	0
17/07/2009	£ / R 2009/12/14	10.50	Call	Currency Future	3,199.0000	3,113.0000	(2.688)	0	0	0
17/07/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,442.0000	1,508.0000	4.577	0	0	0
17/07/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,683.0000	1,606.0000	(4.575)	0	0	0
17/07/2009	£ / R 2009/12/14	11.85	Put	Currency Future	88.0000	96.0000	9.091	0	0	0
17/07/2009	£ / R 2009/12/14	13.80	Put	Currency Future	750.0000	801.0000	6.800	0	0	0
17/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,094.0000	1,154.0000	5.484	0	0	0
17/07/2009	£ / R 2009/12/14	15.20	Call	Currency Future	281.0000	264.0000	(6.050)	0	0	0
17/07/2009	£ / R 2009/12/14	9.50	Call	Currency Future	4,179.0000	4,093.0000	(2.058)	0	0	0

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17/07/2009	£ / R 2009/12/14	19.35	Put	Currency Future	5,719.0000	5,804.0000	1.486	0	0	0
17/07/2009	£ / R 2009/12/14	14.75	Call	Currency Future	356.0000	335.0000	(5.899)	0	0	0
17/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	119.0000	129.0000	8.403	0	0	0
17/07/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,902.0000	1,823.0000	(4.154)	0	0	0
17/07/2009	£ / R 2009/12/14	12.35	Put	Currency Future	158.0000	170.0000	7.595	0	0	0
17/07/2009	£ / R 2009/12/14	10.50	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
17/07/2009	£ / R 2009/12/14	21.35	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,362.0000	1,427.0000	4.772	0	0	0
17/07/2009	£ / R 2009/12/14	10.60	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
17/07/2009	£ / R 2009/12/14	15.85	Put	Currency Future	2,385.0000	2,459.0000	3.103	0	0	0
17/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	614.0000	578.0000	(5.863)	0	0	0
17/07/2009	£ / R 2009/12/14	15.35	Call	Currency Future	260.0000	245.0000	(5.769)	0	0	0
17/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	459.0000	431.0000	(6.100)	0	0	0
17/07/2009	£ / R 2009/12/14	15.60	Call	Currency Future	230.0000	215.0000	(6.522)	0	0	0
17/07/2009	£ / R 2009/12/14	11.50	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
17/07/2009	£ / R 2009/12/14	21.10	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/07/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,955.0000	2,869.0000	(2.910)	0	0	0
17/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	986.0000	1,043.0000	5.781	0	0	0
17/07/2009	£ / R 2009/12/14	7.60	Call	Currency Future	6,065.0000	5,977.0000	(1.451)	0	0	0
17/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	687.0000	736.0000	7.132	0	0	0
17/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	522.0000	562.0000	7.663	0	0	0
17/07/2009	£ / R 2009/12/14	15.35	Put	Currency Future	1,946.0000	2,018.0000	3.700	0	0	0
17/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	671.0000	632.0000	(5.812)	0	0	0
17/07/2009	£ / R 2009/12/14	12.50	Call	Currency Future	1,351.0000	1,277.0000	(5.477)	0	0	0
17/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,473.0000	5,558.0000	1.553	0	0	0
17/07/2009	£ / R 2009/12/14	10.75	Put	Currency Future	41.0000	41.0000	-	0	0	0
17/07/2009	£ / R 2009/12/14	19.35	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
17/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,284.0000	1,347.0000	4.907	0	0	0
17/07/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,473.0000	1,398.0000	(5.092)	0	0	0
17/07/2009	£ / R 2009/12/14	11.50	Call	Currency Future	2,227.0000	2,141.0000	(3.862)	0	0	0
17/07/2009	£ / R 2009/12/14	19.10	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
17/07/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,992.0000	1,912.0000	(4.016)	0	0	0
17/07/2009	£ / R 2009/12/14	10.35	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
17/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	377.0000	354.0000	(6.101)	0	0	0
17/07/2009	£ / R 2009/12/14	9.30	Call	Currency Future	4,374.0000	4,288.0000	(1.966)	0	0	0
17/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	787.0000	739.0000	(6.099)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2009/12/14	10.85	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
17/07/2009	£ / R 2009/12/14	12.50	Put	Currency Future	187.0000	200.0000	6.952	0	0	0
17/07/2009	£ / R 2009/12/14	21.10	Put	Currency Future	7,455.0000	7,541.0000	1.154	0	0	0
17/07/2009	£ / R 2009/12/14	11.75	Put	Currency Future	78.0000	85.0000	8.974	0	0	0
17/07/2009	£ / R 2009/12/14	11.35	Call	Currency Future	2,372.0000	2,286.0000	(3.626)	0	0	0
17/07/2009	£ / R 2009/12/14	13.35	Call	Currency Future	812.0000	763.0000	(6.034)	0	0	0
17/07/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,857.0000	2,771.0000	(3.010)	0	0	0
17/07/2009	£ / R 2009/12/14	15.75	Call	Currency Future	212.0000	197.0000	(7.075)	0	0	0
17/07/2009	£ / R 2009/12/14	17.35	Call	Currency Future	89.0000	82.0000	(7.865)	0	0	0
17/07/2009	£ / R 2009/12/14	13.30	Put	Currency Future	473.0000	510.0000	7.822	0	0	0
17/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	20.0000	20.0000	-	0	0	0
17/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
17/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	409.0000	385.0000	(5.868)	0	0	0
17/07/2009	£ / R 2009/12/14	15.85	Call	Currency Future	200.0000	186.0000	(7.000)	0	0	0
17/07/2009	£ / R 2009/12/14	13.30	Call	Currency Future	837.0000	788.0000	(5.854)	0	0	0
17/07/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,815.0000	5,728.0000	(1.496)	0	0	0
17/07/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,297.0000	2,370.0000	3.178	0	0	0
17/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	3,775.0000	3,855.0000	2.119	0	0	0
17/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
17/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	632.0000	595.0000	(5.854)	0	0	0
17/07/2009	£ / R 2009/12/14	16.85	Call	Currency Future	115.0000	107.0000	(6.957)	0	0	0
17/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	574.0000	616.0000	7.317	0	0	0
17/07/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,420.0000	2,334.0000	(3.554)	0	0	0
17/07/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,537.0000	3,616.0000	2.234	0	0	0
17/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	515.0000	484.0000	(6.019)	0	0	0
17/07/2009	£ / R 2009/12/14	11.30	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
17/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	782.0000	834.0000	6.650	0	0	0
17/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
17/07/2009	£ / R 2009/12/14	13.25	Put	Currency Future	449.0000	486.0000	8.241	0	0	0
17/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	632.0000	595.0000	(5.854)	0	0	0
17/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,132.0000	1,071.0000	(5.389)	0	0	0
17/07/2009	£ / R 2009/12/14	13.35	Put	Currency Future	497.0000	536.0000	7.847	0	0	0
17/07/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,325.0000	4,239.0000	(1.988)	0	0	0
17/07/2009	£ / R 2009/12/14	18.80	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
17/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	718.0000	768.0000	6.964	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,301.0000	3,380.0000	2.393	0	0	0
17/07/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,245.0000	1,308.0000	5.060	0	0	0
17/07/2009	£ / R 2009/12/14	12.95	Put	Currency Future	322.0000	351.0000	9.006	0	0	0
17/07/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,727.0000	3,807.0000	2.146	0	0	0
17/07/2009	£ / R 2009/12/14	17.80	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	0
17/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	596.0000	561.0000	(5.872)	0	0	0
17/07/2009	£ / R 2009/12/14	17.10	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	0
17/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	718.0000	768.0000	6.964	0	0	0
17/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	651.0000	613.0000	(5.837)	0	0	0
17/07/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,739.0000	4,822.0000	1.751	0	0	0
17/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	657.0000	705.0000	7.306	0	0	0
17/07/2009	£ / R 2009/12/14	15.50	Call	Currency Future	241.0000	227.0000	(5.809)	0	0	0
17/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
17/07/2009	£ / R 2009/12/14	12.95	Call	Currency Future	1,036.0000	979.0000	(5.502)	0	0	0
17/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
17/07/2009	£ / R 2009/12/14	11.10	Call	Currency Future	2,614.0000	2,528.0000	(3.290)	0	0	0
17/07/2009	£ / R 2009/12/14	15.80	Call	Currency Future	206.0000	192.0000	(6.796)	0	0	0
17/07/2009	£ / R 2009/12/14	17.80	Put	Currency Future	4,207.0000	4,288.0000	1.925	0	0	0
17/07/2009	£ / R 2009/12/14	17.50	Call	Currency Future	83.0000	76.0000	(8.434)	0	0	0
17/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	891.0000	839.0000	(5.836)	0	0	0
17/07/2009	£ / R 2009/12/14	17.75	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
17/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	950.0000	1,007.0000	6.000	0	0	0
17/07/2009	£ / R 2009/12/14	12.80	Put	Currency Future	267.0000	294.0000	10.112	0	0	0
17/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	329.0000	309.0000	(6.079)	0	0	0
17/07/2009	£ / R 2009/12/14	18.35	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
17/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	427.0000	462.0000	8.197	0	0	0
17/07/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,934.0000	3,847.0000	(2.211)	0	0	0
17/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,341.0000	2,414.0000	3.118	0	0	0
17/07/2009	£ / R 2009/12/14	12.60	Put	Currency Future	208.0000	226.0000	8.654	0	0	0
17/07/2009	£ / R 2009/12/14	19.75	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	433.0000	407.0000	(6.005)	0	0	0
17/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	446.0000	419.0000	(6.054)	0	0	0
17/07/2009	£ / R 2009/12/14	13.55	Call	Currency Future	715.0000	671.0000	(6.154)	0	0	0
17/07/2009	£ / R 2009/12/14	21.50	Put	Currency Future	7,853.0000	7,939.0000	1.095	0	0	0
17/07/2009	£ / R 2009/12/14	13.25	Call	Currency Future	864.0000	813.0000	(5.903)	0	0	0
17/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,131.0000	1,192.0000	5.393	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	472.0000	444.0000	(5.932)	0	0	0
17/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,165.0000	1,103.0000	(5.322)	0	0	0
17/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	341.0000	372.0000	9.091	0	0	0
17/07/2009	£ / R	2009/12/14	21.85	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,077.0000	2,150.0000	3.515	0	0	0
17/07/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,158.0000	4,240.0000	1.972	0	0	0
17/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,564.0000	1,632.0000	4.348	0	0	0
17/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	976.0000	921.0000	(5.635)	0	0	0
17/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,006.0000	949.0000	(5.666)	0	0	0
17/07/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,200.0000	8,286.0000	1.049	0	0	0
17/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	548.0000	588.0000	7.299	0	0	0
17/07/2009	£ / R	2009/12/14	12.70	Put	Currency Future	234.0000	259.0000	10.684	0	0	0
17/07/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,058.0000	1,117.0000	5.577	0	0	0
17/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	762.0000	716.0000	(6.037)	0	0	0
17/07/2009	£ / R	2009/12/14	19.85	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,067.0000	1,009.0000	(5.436)	0	0	0
17/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,590.0000	3,503.0000	(2.423)	0	0	0
17/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,101.0000	8,187.0000	1.062	0	0	0
17/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	446.0000	419.0000	(6.054)	0	0	0
17/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,564.0000	1,632.0000	4.348	0	0	0
17/07/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,213.0000	6,299.0000	1.384	0	0	0
17/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,199.0000	1,136.0000	(5.254)	0	0	0
17/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,169.0000	1,230.0000	5.218	0	0	0
17/07/2009	£ / R	2009/12/14	13.05	Put	Currency Future	362.0000	393.0000	8.564	0	0	0
17/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	762.0000	716.0000	(6.037)	0	0	0
17/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	814.0000	867.0000	6.511	0	0	0
17/07/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,052.0000	8,138.0000	1.068	0	0	0
17/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	303.0000	332.0000	9.571	0	0	0
17/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	26.0000	26.0000	-	0	0	0
17/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	919.0000	865.0000	(5.876)	0	0	0
17/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,114.0000	6,200.0000	1.407	0	0	0
17/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,131.0000	1,192.0000	5.393	0	0	0
17/07/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,523.0000	1,590.0000	4.399	0	0	0
17/07/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,255.0000	4,337.0000	1.927	0	0	0
17/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	848.0000	902.0000	6.368	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2009/12/14	19.50	Put	Currency Future	5,867.0000	5,952.0000	1.449	0	0	0
17/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	404.0000	438.0000	8.416	0	0	0
17/07/2009	£ / R 2009/12/14	14.85	Call	Currency Future	338.0000	318.0000	(5.917)	0	0	0
17/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	579.0000	545.0000	(5.872)	0	0	0
17/07/2009	£ / R 2009/12/14	21.75	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	329.0000	309.0000	(6.079)	0	0	0
17/07/2009	£ / R 2009/12/14	17.50	Put	Currency Future	3,918.0000	3,999.0000	2.067	0	0	0
17/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,169.0000	1,230.0000	5.218	0	0	0
17/07/2009	£ / R 2009/12/14	9.65	Call	Currency Future	4,033.0000	3,946.0000	(2.157)	0	0	0
17/07/2009	£ / R 2009/12/14	19.50	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
17/07/2009	£ / R 2009/12/14	14.45	Call	Currency Future	421.0000	396.0000	(5.938)	0	0	0
17/07/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,689.0000	1,758.0000	4.085	0	0	0
17/07/2009	£ / R 2009/12/14	9.65	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
17/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	596.0000	561.0000	(5.872)	0	0	0
17/07/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,207.0000	1,269.0000	5.137	0	0	0
17/07/2009	£ / R 2009/12/14	11.65	Call	Currency Future	2,083.0000	2,002.0000	(3.889)	0	0	0
17/07/2009	£ / R 2009/12/14	12.85	Put	Currency Future	285.0000	312.0000	9.474	0	0	0
17/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	433.0000	407.0000	(6.005)	0	0	0
17/07/2009	£ / R 2009/12/14	10.65	Put	Currency Future	39.0000	39.0000	-	0	0	0
17/07/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,099.0000	1,039.0000	(5.460)	0	0	0
17/07/2009	£ / R 2009/12/14	12.75	Put	Currency Future	251.0000	276.0000	9.960	0	0	0
17/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	782.0000	834.0000	6.650	0	0	0
17/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	383.0000	415.0000	8.355	0	0	0
17/07/2009	£ / R 2009/12/14	12.60	Call	Currency Future	1,272.0000	1,203.0000	(5.425)	0	0	0
17/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	562.0000	529.0000	(5.872)	0	0	0
17/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	947.0000	893.0000	(5.702)	0	0	0
17/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	562.0000	529.0000	(5.872)	0	0	0
17/07/2009	£ / R 2009/12/14	11.65	Put	Currency Future	68.0000	75.0000	10.294	0	0	0
17/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	500.0000	470.0000	(6.000)	0	0	0
17/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	548.0000	588.0000	7.299	0	0	0
17/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	303.0000	332.0000	9.571	0	0	0
17/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	546.0000	513.0000	(6.044)	0	0	0
17/07/2009	£ / R 2009/12/14	17.85	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
17/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	848.0000	902.0000	6.368	0	0	0
17/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	303.0000	285.0000	(5.941)	0	0	0
17/07/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,606.0000	1,674.0000	4.234	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	377.0000	354.0000	(6.101)	0	0	0
17/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,284.0000	1,347.0000	4.907	0	0	0
17/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	1,233.0000	1,169.0000	(5.191)	0	0	0
17/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	986.0000	1,043.0000	5.781	0	0	0
17/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	3,053.0000	2,966.0000	(2.850)	0	0	0
17/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	320.0000	301.0000	(5.938)	0	0	0
17/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	224.0000	209.0000	(6.696)	0	0	0
17/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	398.0000	374.0000	(6.030)	0	0	0
17/07/2009	£ / R	2009/12/14	11.70	Call	Currency Future	2,037.0000	1,957.0000	(3.927)	0	0	0
17/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,362.0000	1,427.0000	4.772	0	0	0
17/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	73.0000	80.0000	9.589	0	0	0
17/07/2009	£ / R	2009/12/14	13.55	Put	Currency Future	601.0000	644.0000	7.155	0	0	0
17/07/2009	£ / R	2009/12/14	10.70	Put	Currency Future	40.0000	40.0000	-	0	0	0
17/07/2009	£ / R	2009/12/14	9.70	Put	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	881.0000	936.0000	6.243	0	0	0
17/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	219.0000	242.0000	10.502	0	0	0
17/07/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,983.0000	3,896.0000	(2.184)	0	0	0
17/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	628.0000	674.0000	7.325	0	0	0
17/07/2009	£ / R	2009/12/14	15.70	Call	Currency Future	218.0000	203.0000	(6.881)	0	0	0
17/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	693.0000	651.0000	(6.061)	0	0	0
17/07/2009	£ / R	2009/12/14	17.70	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
17/07/2009	£ / R	2009/12/14	21.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,067.0000	1,009.0000	(5.436)	0	0	0
17/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	693.0000	651.0000	(6.061)	0	0	0
17/07/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,253.0000	2,326.0000	3.240	0	0	0
17/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	651.0000	613.0000	(5.837)	0	0	0
17/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,064.0000	6,150.0000	1.418	0	0	0
17/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	687.0000	736.0000	7.132	0	0	0
17/07/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,110.0000	4,192.0000	1.995	0	0	0
17/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	596.0000	561.0000	(5.872)	0	0	0
17/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	782.0000	834.0000	6.650	0	0	0
17/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	628.0000	674.0000	7.325	0	0	0
17/07/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,002.0000	8,088.0000	1.075	0	0	0
17/07/2009	£ / R	2009/12/14	10.70	Call	Currency Future	3,004.0000	2,917.0000	(2.896)	0	0	0
17/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,210.0000	2,282.0000	3.258	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,015.0000	6,100.0000	1.413	0	0	0
17/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,062.0000	4,143.0000	1.994	0	0	0
17/07/2009	£ / R	2009/12/14	21.65	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
17/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	497.0000	536.0000	7.847	0	0	0
17/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	812.0000	763.0000	(6.034)	0	0	0
17/07/2009	£ / R	2010/03/15			Currency Future	13.8948	13.8051	(0.646)	0.0000	0.0000	27
17/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,465.0000	4,377.0000	(1.971)	0	0	0
17/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
17/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	449.0000	428.0000	(4.677)	0	0	0
17/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,611.0000	4,523.0000	(1.908)	0	0	0
17/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,004.0000	2,073.0000	3.443	0	0	0
17/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	836.0000	884.0000	5.742	0	0	0
17/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
17/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,765.0000	3,844.0000	2.098	0	0	0
17/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	541.0000	579.0000	7.024	0	0	0
17/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,641.0000	3,552.0000	(2.444)	0	0	0
17/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	237.0000	255.0000	7.595	0	0	0
17/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,136.0000	1,084.0000	(4.577)	0	0	0
17/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	47.0000	47.0000	-	0	0	0
17/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	210.0000	199.0000	(5.238)	0	0	0
17/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
17/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,138.0000	6,222.0000	1.369	0	0	0
17/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,655.0000	5,739.0000	1.485	0	0	0
17/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,033.0000	3,944.0000	(2.207)	0	0	0
17/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	83.0000	86.0000	3.614	0	0	0
17/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
17/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
17/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,678.0000	2,591.0000	(3.249)	0	0	0
17/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,682.0000	1,610.0000	(4.281)	0	0	0
17/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	923.0000	879.0000	(4.767)	0	0	0
17/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
17/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
17/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,537.0000	2,451.0000	(3.390)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2010/03/15	13.85	Call	Currency Future	881.0000	840.0000	(4.654)	0	0	0
17/07/2009	£ / R 2010/03/15	9.90	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
17/07/2009	£ / R 2010/03/15	13.55	Put	Currency Future	668.0000	710.0000	6.287	0	0	0
17/07/2009	£ / R 2010/03/15	21.75	Put	Currency Future	7,890.0000	7,978.0000	1.115	0	0	0
17/07/2009	£ / R 2010/03/15	10.45	Call	Currency Future	3,495.0000	3,406.0000	(2.546)	0	0	0
17/07/2009	£ / R 2010/03/15	9.45	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
17/07/2009	£ / R 2010/03/15	19.75	Put	Currency Future	5,945.0000	6,029.0000	1.413	0	0	0
17/07/2009	£ / R 2010/03/15	21.95	Put	Currency Future	8,087.0000	8,174.0000	1.076	0	0	0
17/07/2009	£ / R 2010/03/15	10.90	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
17/07/2009	£ / R 2010/03/15	13.55	Call	Currency Future	1,012.0000	965.0000	(4.644)	0	0	0
17/07/2009	£ / R 2010/03/15	21.75	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
17/07/2009	£ / R 2010/03/15	12.30	Call	Currency Future	1,797.0000	1,723.0000	(4.118)	0	0	0
17/07/2009	£ / R 2010/03/15	13.70	Put	Currency Future	750.0000	795.0000	6.000	0	0	0
17/07/2009	£ / R 2010/03/15	19.55	Put	Currency Future	5,752.0000	5,836.0000	1.460	0	0	0
17/07/2009	£ / R 2010/03/15	20.05	Put	Currency Future	6,235.0000	6,319.0000	1.347	0	0	0
17/07/2009	£ / R 2010/03/15	19.55	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
17/07/2009	£ / R 2010/03/15	10.45	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
17/07/2009	£ / R 2010/03/15	13.60	Call	Currency Future	989.0000	943.0000	(4.651)	0	0	0
17/07/2009	£ / R 2010/03/15	21.55	Put	Currency Future	7,693.0000	7,781.0000	1.144	0	0	0
17/07/2009	£ / R 2010/03/15	21.45	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
17/07/2009	£ / R 2010/03/15	13.75	Put	Currency Future	778.0000	824.0000	5.913	0	0	0
17/07/2009	£ / R 2010/03/15	13.60	Put	Currency Future	694.0000	738.0000	6.340	0	0	0
17/07/2009	£ / R 2010/03/15	21.55	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
17/07/2009	£ / R 2010/03/15	21.45	Put	Currency Future	7,595.0000	7,683.0000	1.159	0	0	0
17/07/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,037.0000	3,112.0000	2.470	0	0	0
17/07/2009	£ / R 2010/03/15	10.90	Call	Currency Future	3,058.0000	2,971.0000	(2.845)	0	0	0
17/07/2009	£ / R 2010/03/15	12.30	Put	Currency Future	202.0000	218.0000	7.921	0	0	0
17/07/2009	£ / R 2010/03/15	17.65	Put	Currency Future	3,951.0000	4,031.0000	2.025	0	0	0
17/07/2009	£ / R 2010/03/15	14.30	Call	Currency Future	722.0000	688.0000	(4.709)	0	0	0
17/07/2009	£ / R 2010/03/15	17.65	Call	Currency Future	195.0000	186.0000	(4.615)	0	0	0
17/07/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,127.0000	1,183.0000	4.969	0	0	0
17/07/2009	£ / R 2010/03/15	13.05	Call	Currency Future	1,274.0000	1,217.0000	(4.474)	0	0	0
17/07/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,171.0000	2,242.0000	3.270	0	0	0
17/07/2009	£ / R 2010/03/15	13.05	Put	Currency Future	429.0000	462.0000	7.692	0	0	0
17/07/2009	£ / R 2010/03/15	19.60	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
17/07/2009	£ / R 2010/03/15	15.65	Call	Currency Future	416.0000	397.0000	(4.567)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2010/03/15	12.05	Put	Currency Future	152.0000	165.0000	8.553	0	0	0
17/07/2009	£ / R 2010/03/15	13.95	Call	Currency Future	842.0000	803.0000	(4.632)	0	0	0
17/07/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,376.0000	1,437.0000	4.433	0	0	0
17/07/2009	£ / R 2010/03/15	11.05	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
17/07/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,536.0000	1,467.0000	(4.492)	0	0	0
17/07/2009	£ / R 2010/03/15	12.05	Call	Currency Future	1,997.0000	1,920.0000	(3.856)	0	0	0
17/07/2009	£ / R 2010/03/15	13.95	Put	Currency Future	897.0000	948.0000	5.686	0	0	0
17/07/2009	£ / R 2010/03/15	12.65	Put	Currency Future	291.0000	312.0000	7.216	0	0	0
17/07/2009	£ / R 2010/03/15	14.65	Call	Currency Future	621.0000	592.0000	(4.670)	0	0	0
17/07/2009	£ / R 2010/03/15	16.05	Call	Currency Future	357.0000	339.0000	(5.042)	0	0	0
17/07/2009	£ / R 2010/03/15	21.60	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
17/07/2009	£ / R 2010/03/15	19.30	Put	Currency Future	5,511.0000	5,594.0000	1.506	0	0	0
17/07/2009	£ / R 2010/03/15	18.05	Call	Currency Future	169.0000	160.0000	(5.325)	0	0	0
17/07/2009	£ / R 2010/03/15	19.60	Put	Currency Future	5,800.0000	5,884.0000	1.448	0	0	0
17/07/2009	£ / R 2010/03/15	11.65	Put	Currency Future	106.0000	109.0000	2.830	0	0	0
17/07/2009	£ / R 2010/03/15	22.05	Put	Currency Future	8,185.0000	8,273.0000	1.075	0	0	0
17/07/2009	£ / R 2010/03/15	21.60	Put	Currency Future	7,743.0000	7,830.0000	1.124	0	0	0
17/07/2009	£ / R 2010/03/15	19.30	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
17/07/2009	£ / R 2010/03/15	16.05	Put	Currency Future	2,512.0000	2,584.0000	2.866	0	0	0
17/07/2009	£ / R 2010/03/15	20.05	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
17/07/2009	£ / R 2010/03/15	19.90	Put	Currency Future	6,090.0000	6,174.0000	1.379	0	0	0
17/07/2009	£ / R 2010/03/15	17.30	Call	Currency Future	221.0000	210.0000	(4.977)	0	0	0
17/07/2009	£ / R 2010/03/15	13.90	Put	Currency Future	866.0000	916.0000	5.774	0	0	0
17/07/2009	£ / R 2010/03/15	13.70	Call	Currency Future	944.0000	900.0000	(4.661)	0	0	0
17/07/2009	£ / R 2010/03/15	21.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/07/2009	£ / R 2010/03/15	14.05	Call	Currency Future	805.0000	768.0000	(4.596)	0	0	0
17/07/2009	£ / R 2010/03/15	16.30	Call	Currency Future	323.0000	307.0000	(4.954)	0	0	0
17/07/2009	£ / R 2010/03/15	18.05	Put	Currency Future	4,324.0000	4,405.0000	1.873	0	0	0
17/07/2009	£ / R 2010/03/15	13.45	Put	Currency Future	615.0000	656.0000	6.667	0	0	0
17/07/2009	£ / R 2010/03/15	21.90	Put	Currency Future	8,037.0000	8,125.0000	1.095	0	0	0
17/07/2009	£ / R 2010/03/15	16.30	Put	Currency Future	2,728.0000	2,802.0000	2.713	0	0	0
17/07/2009	£ / R 2010/03/15	13.90	Call	Currency Future	861.0000	821.0000	(4.646)	0	0	0
17/07/2009	£ / R 2010/03/15	11.05	Call	Currency Future	2,915.0000	2,828.0000	(2.985)	0	0	0
17/07/2009	£ / R 2010/03/15	19.90	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
17/07/2009	£ / R 2010/03/15	14.05	Put	Currency Future	961.0000	1,013.0000	5.411	0	0	0
17/07/2009	£ / R 2010/03/15	13.50	Call	Currency Future	1,036.0000	988.0000	(4.633)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2010/03/15	13.45	Call	Currency Future	1,060.0000	1,011.0000	(4.623)	0	0	0
17/07/2009	£ / R 2010/03/15	17.30	Put	Currency Future	3,626.0000	3,705.0000	2.179	0	0	0
17/07/2009	£ / R 2010/03/15	11.90	Call	Currency Future	2,121.0000	2,043.0000	(3.678)	0	0	0
17/07/2009	£ / R 2010/03/15	13.65	Put	Currency Future	722.0000	766.0000	6.094	0	0	0
17/07/2009	£ / R 2010/03/15	21.85	Put	Currency Future	7,988.0000	8,076.0000	1.102	0	0	0
17/07/2009	£ / R 2010/03/15	10.05	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
17/07/2009	£ / R 2010/03/15	13.70	Put	Currency Future	750.0000	795.0000	6.000	0	0	0
17/07/2009	£ / R 2010/03/15	13.50	Put	Currency Future	641.0000	683.0000	6.552	0	0	0
17/07/2009	£ / R 2010/03/15	19.85	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
17/07/2009	£ / R 2010/03/15	15.30	Put	Currency Future	1,881.0000	1,949.0000	3.615	0	0	0
17/07/2009	£ / R 2010/03/15	16.90	Call	Currency Future	256.0000	243.0000	(5.078)	0	0	0
17/07/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,384.0000	2,455.0000	2.978	0	0	0
17/07/2009	£ / R 2010/03/15	15.90	Call	Currency Future	379.0000	360.0000	(5.013)	0	0	0
17/07/2009	£ / R 2010/03/15	21.30	Put	Currency Future	7,448.0000	7,535.0000	1.168	0	0	0
17/07/2009	£ / R 2010/03/15	15.30	Call	Currency Future	476.0000	454.0000	(4.622)	0	0	0
17/07/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,261.0000	3,338.0000	2.361	0	0	0
17/07/2009	£ / R 2010/03/15	21.85	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
17/07/2009	£ / R 2010/03/15	21.30	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
17/07/2009	£ / R 2010/03/15	11.65	Call	Currency Future	2,351.0000	2,265.0000	(3.658)	0	0	0
17/07/2009	£ / R 2010/03/15	13.70	Call	Currency Future	944.0000	900.0000	(4.661)	0	0	0
17/07/2009	£ / R 2010/03/15	19.85	Put	Currency Future	6,042.0000	6,126.0000	1.390	0	0	0
17/07/2009	£ / R 2010/03/15	16.65	Call	Currency Future	281.0000	268.0000	(4.626)	0	0	0
17/07/2009	£ / R 2010/03/15	17.90	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
17/07/2009	£ / R 2010/03/15	10.65	Call	Currency Future	3,300.0000	3,212.0000	(2.667)	0	0	0
17/07/2009	£ / R 2010/03/15	10.85	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
17/07/2009	£ / R 2010/03/15	16.55	Put	Currency Future	2,948.0000	3,023.0000	2.544	0	0	0
17/07/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,397.0000	1,334.0000	(4.510)	0	0	0
17/07/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,303.0000	1,363.0000	4.605	0	0	0
17/07/2009	£ / R 2010/03/15	10.50	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
17/07/2009	£ / R 2010/03/15	15.50	Call	Currency Future	440.0000	420.0000	(4.545)	0	0	0
17/07/2009	£ / R 2010/03/15	10.65	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
17/07/2009	£ / R 2010/03/15	9.50	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
17/07/2009	£ / R 2010/03/15	9.65	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
17/07/2009	£ / R 2010/03/15	9.65	Call	Currency Future	4,272.0000	4,185.0000	(2.037)	0	0	0
17/07/2009	£ / R 2010/03/15	11.85	Put	Currency Future	122.0000	129.0000	5.738	0	0	0
17/07/2009	£ / R 2010/03/15	10.50	Call	Currency Future	3,446.0000	3,358.0000	(2.554)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,167.0000	2,084.0000	(3.830)	0	0	0
17/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
17/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,858.0000	3,937.0000	2.048	0	0	0
17/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,491.0000	2,404.0000	(3.493)	0	0	0
17/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,106.0000	3,019.0000	(2.801)	0	0	0
17/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	432.0000	412.0000	(4.630)	0	0	0
17/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,417.0000	4,329.0000	(1.992)	0	0	0
17/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
17/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	292.0000	278.0000	(4.795)	0	0	0
17/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,087.0000	2,157.0000	3.354	0	0	0
17/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,984.0000	3,895.0000	(2.234)	0	0	0
17/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	96.0000	99.0000	3.125	0	0	0
17/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	202.0000	193.0000	(4.455)	0	0	0
17/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	662.0000	631.0000	(4.683)	0	0	0
17/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,044.0000	4,125.0000	2.003	0	0	0
17/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	371.0000	353.0000	(4.852)	0	0	0
17/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	250.0000	269.0000	7.600	0	0	0
17/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	352.0000	379.0000	7.670	0	0	0
17/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,176.0000	4,089.0000	(2.083)	0	0	0
17/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	135.0000	146.0000	8.148	0	0	0
17/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	401.0000	383.0000	(4.489)	0	0	0
17/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	0
17/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,811.0000	3,891.0000	2.099	0	0	0
17/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,080.0000	3,993.0000	(2.132)	0	0	0
17/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,451.0000	1,513.0000	4.273	0	0	0
17/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,886.0000	3,797.0000	(2.290)	0	0	0
17/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,231.0000	4,311.0000	1.891	0	0	0
17/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,256.0000	2,328.0000	3.191	0	0	0
17/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,185.0000	4,265.0000	1.912	0	0	0
17/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,010.0000	2,923.0000	(2.890)	0	0	0
17/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	559.0000	533.0000	(4.651)	0	0	0
17/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,306.0000	3,384.0000	2.359	0	0	0
17/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,565.0000	1,628.0000	4.026	0	0	0
17/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,079.0000	2,001.0000	(3.752)	0	0	0
17/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,363.0000	1,304.0000	(4.329)	0	0	0
17/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	251.0000	239.0000	(4.781)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2010/03/15	12.90	Put	Currency Future	368.0000	399.0000	8.424	0	0	0
17/07/2009	£ / R 2010/03/15	14.95	Put	Currency Future	1,603.0000	1,667.0000	3.993	0	0	0
17/07/2009	£ / R 2010/03/15	11.90	Put	Currency Future	127.0000	137.0000	7.874	0	0	0
17/07/2009	£ / R 2010/03/15	12.95	Call	Currency Future	1,333.0000	1,274.0000	(4.426)	0	0	0
17/07/2009	£ / R 2010/03/15	17.50	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
17/07/2009	£ / R 2010/03/15	12.95	Put	Currency Future	388.0000	419.0000	7.990	0	0	0
17/07/2009	£ / R 2010/03/15	16.50	Call	Currency Future	298.0000	284.0000	(4.698)	0	0	0
17/07/2009	£ / R 2010/03/15	14.95	Call	Currency Future	548.0000	523.0000	(4.562)	0	0	0
17/07/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,267.0000	1,326.0000	4.657	0	0	0
17/07/2009	£ / R 2010/03/15	15.95	Put	Currency Future	2,427.0000	2,498.0000	2.925	0	0	0
17/07/2009	£ / R 2010/03/15	16.50	Put	Currency Future	2,903.0000	2,978.0000	2.584	0	0	0
17/07/2009	£ / R 2010/03/15	10.95	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
17/07/2009	£ / R 2010/03/15	12.50	Call	Currency Future	1,645.0000	1,574.0000	(4.316)	0	0	0
17/07/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,526.0000	1,589.0000	4.128	0	0	0
17/07/2009	£ / R 2010/03/15	14.85	Call	Currency Future	571.0000	545.0000	(4.553)	0	0	0
17/07/2009	£ / R 2010/03/15	13.65	Call	Currency Future	967.0000	921.0000	(4.757)	0	0	0
17/07/2009	£ / R 2010/03/15	15.85	Call	Currency Future	386.0000	368.0000	(4.663)	0	0	0
17/07/2009	£ / R 2010/03/15	15.50	Put	Currency Future	2,045.0000	2,115.0000	3.423	0	0	0
17/07/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,138.0000	4,218.0000	1.933	0	0	0
17/07/2009	£ / R 2010/03/15	17.85	Call	Currency Future	183.0000	173.0000	(5.464)	0	0	0
17/07/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,216.0000	3,293.0000	2.394	0	0	0
17/07/2009	£ / R 2010/03/15	16.85	Call	Currency Future	261.0000	248.0000	(4.981)	0	0	0
17/07/2009	£ / R 2010/03/15	15.85	Put	Currency Future	2,341.0000	2,413.0000	3.076	0	0	0
17/07/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,126.0000	3,202.0000	2.431	0	0	0
17/07/2009	£ / R 2010/03/15	16.75	Call	Currency Future	271.0000	258.0000	(4.797)	0	0	0
17/07/2009	£ / R 2010/03/15	14.75	Call	Currency Future	595.0000	568.0000	(4.538)	0	0	0
17/07/2009	£ / R 2010/03/15	12.75	Put	Currency Future	320.0000	343.0000	7.188	0	0	0
17/07/2009	£ / R 2010/03/15	12.75	Call	Currency Future	1,465.0000	1,398.0000	(4.573)	0	0	0
17/07/2009	£ / R 2010/03/15	9.75	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
17/07/2009	£ / R 2010/03/15	10.75	Call	Currency Future	3,203.0000	3,115.0000	(2.747)	0	0	0
17/07/2009	£ / R 2010/03/15	10.75	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
17/07/2009	£ / R 2010/03/15	11.75	Call	Currency Future	2,259.0000	2,172.0000	(3.851)	0	0	0
17/07/2009	£ / R 2010/03/15	11.75	Put	Currency Future	114.0000	117.0000	2.632	0	0	0
17/07/2009	£ / R 2010/03/15	14.55	Call	Currency Future	648.0000	618.0000	(4.630)	0	0	0
17/07/2009	£ / R 2010/03/15	12.55	Put	Currency Future	263.0000	283.0000	7.605	0	0	0
17/07/2009	£ / R 2010/03/15	10.55	Put	Currency Future	53.0000	54.0000	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
17/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	99.0000	102.0000	3.030	0	0	0
17/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	189.0000	180.0000	(4.762)	0	0	0
17/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	902.0000	859.0000	(4.767)	0	0	0
17/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	807.0000	854.0000	5.824	0	0	0
17/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,608.0000	1,538.0000	(4.353)	0	0	0
17/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,444.0000	2,357.0000	(3.560)	0	0	0
17/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,398.0000	3,309.0000	(2.619)	0	0	0
17/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
17/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,368.0000	4,281.0000	(1.992)	0	0	0
17/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
17/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	276.0000	263.0000	(4.710)	0	0	0
17/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
17/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,305.0000	2,218.0000	(3.774)	0	0	0
17/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,252.0000	3,163.0000	(2.737)	0	0	0
17/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,213.0000	2,285.0000	3.254	0	0	0
17/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	608.0000	580.0000	(4.605)	0	0	0
17/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,500.0000	1,432.0000	(4.533)	0	0	0
17/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	408.0000	390.0000	(4.412)	0	0	0
17/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,413.0000	1,475.0000	4.388	0	0	0
17/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	305.0000	327.0000	7.213	0	0	0
17/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	110.0000	113.0000	2.727	0	0	0
17/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,081.0000	3,157.0000	2.467	0	0	0
17/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,997.0000	4,078.0000	2.027	0	0	0
17/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,488.0000	1,551.0000	4.234	0	0	0
17/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	393.0000	376.0000	(4.326)	0	0	0
17/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,298.0000	2,371.0000	3.177	0	0	0
17/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	266.0000	253.0000	(4.887)	0	0	0
17/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,171.0000	3,248.0000	2.428	0	0	0
17/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	583.0000	556.0000	(4.631)	0	0	0
17/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,091.0000	4,172.0000	1.980	0	0	0
17/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	186.0000	177.0000	(4.839)	0	0	0
17/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	336.0000	359.0000	6.845	0	0	0
17/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,431.0000	1,364.0000	(4.682)	0	0	0
17/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	118.0000	121.0000	2.542	0	0	0
17/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,224.0000	4,137.0000	(2.060)	0	0	0
17/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	192.0000	183.0000	(4.688)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,128.0000	4,042.0000	(2.083)	0	0	0
17/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,155.0000	3,067.0000	(2.789)	0	0	0
17/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
17/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,213.0000	2,126.0000	(3.931)	0	0	0
17/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
17/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	277.0000	297.0000	7.220	0	0	0
17/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,572.0000	1,502.0000	(4.453)	0	0	0
17/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	103.0000	106.0000	2.913	0	0	0
17/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,398.0000	2,311.0000	(3.628)	0	0	0
17/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
17/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	634.0000	605.0000	(4.574)	0	0	0
17/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,349.0000	3,260.0000	(2.658)	0	0	0
17/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,339.0000	1,400.0000	4.556	0	0	0
17/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,129.0000	2,200.0000	3.335	0	0	0
17/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,904.0000	3,984.0000	2.049	0	0	0
17/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	199.0000	189.0000	(5.025)	0	0	0
17/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,992.0000	3,068.0000	2.540	0	0	0
17/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	287.0000	273.0000	(4.878)	0	0	0
17/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	424.0000	405.0000	(4.481)	0	0	0
17/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
17/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,320.0000	4,233.0000	(2.014)	0	0	0
17/07/2009	£ / R	2010/06/14			Currency Future	14.1207	14.0272	(0.662)	0.0000	0.0000	0
17/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	556.0000	535.0000	(3.777)	0	0	0
17/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	58.0000	58.0000	-	0	0	0
17/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	539.0000	576.0000	6.865	0	0	0
17/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	451.0000	432.0000	(4.213)	0	0	0
17/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,148.0000	1,203.0000	4.791	0	0	0
17/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	162.0000	154.0000	(4.938)	0	0	0
17/07/2009	£ / R	2010/06/14	19.95	Call	Currency Future	171.0000	163.0000	(4.678)	0	0	0
17/07/2009	£ / R	2010/06/14	18.10	Put	Currency Future	0.0000	4,349.0000	100.000	0	0	0
17/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	621.0000	597.0000	(3.865)	0	0	0
17/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,222.0000	4,303.0000	1.919	0	0	0
17/07/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,000.0000	6,086.0000	1.433	0	0	0
17/07/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,965.0000	2,879.0000	(2.901)	0	0	0
17/07/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,170.0000	8,257.0000	1.065	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,930.0000	3,005.0000	2.560	0	0	0
17/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,191.0000	6,277.0000	1.389	0	0	0
17/07/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,928.0000	3,836.0000	(2.342)	0	0	0
17/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
17/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	244.0000	234.0000	(4.098)	0	0	0
17/07/2009	£ / R	2010/06/14	21.95	Put	Currency Future	7,927.0000	8,015.0000	1.110	0	0	0
17/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,239.0000	6,325.0000	1.378	0	0	0
17/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,100.0000	2,170.0000	3.333	0	0	0
17/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,774.0000	4,857.0000	1.739	0	0	0
17/07/2009	£ / R	2010/06/14	11.25	Put	Currency Future	94.0000	102.0000	8.511	0	0	0
17/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	159.0000	152.0000	(4.403)	0	0	0
17/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	248.0000	237.0000	(4.435)	0	0	0
17/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	410.0000	393.0000	(4.146)	0	0	0
17/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,233.0000	2,155.0000	(3.493)	0	0	0
17/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	292.0000	280.0000	(4.110)	0	0	0
17/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,460.0000	1,403.0000	(3.904)	0	0	0
17/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	969.0000	931.0000	(3.922)	0	0	0
17/07/2009	£ / R	2010/06/14	14.35	Call	Currency Future	952.0000	914.0000	(3.992)	0	0	0
17/07/2009	£ / R	2010/06/14	12.25	Call	Currency Future	2,116.0000	2,039.0000	(3.639)	0	0	0
17/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,101.0000	3,014.0000	(2.806)	0	0	0
17/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	142.0000	135.0000	(4.930)	0	0	0
17/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	709.0000	752.0000	6.065	0	0	0
17/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,350.0000	1,409.0000	4.370	0	0	0
17/07/2009	£ / R	2010/06/14	12.25	Put	Currency Future	245.0000	262.0000	6.939	0	0	0
17/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,727.0000	4,810.0000	1.756	0	0	0
17/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,321.0000	3,398.0000	2.319	0	0	0
17/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	357.0000	343.0000	(3.922)	0	0	0
17/07/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,222.0000	6,129.0000	(1.495)	0	0	0
17/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,102.0000	1,058.0000	(3.993)	0	0	0
17/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,280.0000	1,229.0000	(3.984)	0	0	0
17/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,385.0000	2,458.0000	3.061	0	0	0
17/07/2009	£ / R	2010/06/14	20.25	Call	Currency Future	157.0000	150.0000	(4.459)	0	0	0
17/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	213.0000	228.0000	7.042	0	0	0
17/07/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,743.0000	4,652.0000	(1.919)	0	0	0
17/07/2009	£ / R	2010/06/14	20.10	Call	Currency Future	0.0000	157.0000	100.000	0	0	0
17/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	38.0000	41.0000	7.895	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	685.0000	658.0000	(3.942)	0	0	0
17/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
17/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
17/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,392.0000	3,300.0000	(2.712)	0	0	0
17/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	870.0000	836.0000	(3.908)	0	0	0
17/07/2009	£ / R	2010/06/14	20.10	Put	Currency Future	0.0000	6,229.0000	100.000	0	0	0
17/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	234.0000	250.0000	6.838	0	0	0
17/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	103.0000	98.0000	(4.854)	0	0	0
17/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	80.0000	87.0000	8.750	0	0	0
17/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,864.0000	1,931.0000	3.594	0	0	0
17/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,187.0000	1,140.0000	(3.960)	0	0	0
17/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,130.0000	4,211.0000	1.961	0	0	0
17/07/2009	£ / R	2010/06/14	22.10	Call	Currency Future	0.0000	88.0000	100.000	0	0	0
17/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,809.0000	5,895.0000	1.480	0	0	0
17/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	497.0000	477.0000	(4.024)	0	0	0
17/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,295.0000	3,202.0000	(2.822)	0	0	0
17/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	817.0000	863.0000	5.630	0	0	0
17/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	313.0000	301.0000	(3.834)	0	0	0
17/07/2009	£ / R	2010/06/14	22.10	Put	Currency Future	0.0000	8,161.0000	100.000	0	0	0
17/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
17/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,635.0000	7,723.0000	1.153	0	0	0
17/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	3,993.0000	4,074.0000	2.029	0	0	0
17/07/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,218.0000	8,306.0000	1.071	0	0	0
17/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	255.0000	245.0000	(3.922)	0	0	0
17/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	363.0000	348.0000	(4.132)	0	0	0
17/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,714.0000	5,800.0000	1.505	0	0	0
17/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	178.0000	170.0000	(4.494)	0	0	0
17/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	300.0000	288.0000	(4.000)	0	0	0
17/07/2009	£ / R	2010/06/14	18.10	Call	Currency Future	0.0000	276.0000	100.000	0	0	0
17/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,732.0000	7,821.0000	1.151	0	0	0
17/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,580.0000	1,514.0000	(4.177)	0	0	0
17/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	585.0000	624.0000	6.667	0	0	0
17/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	141.0000	150.0000	6.383	0	0	0
17/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,857.0000	5,943.0000	1.468	0	0	0
17/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,286.0000	6,372.0000	1.368	0	0	0
17/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	459.0000	486.0000	5.882	0	0	0
17/07/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,542.0000	3,621.0000	2.230	0	0	0
17/07/2009	£ / R	2010/06/14	19.65	Call	Currency Future	185.0000	177.0000	(4.324)	0	0	0
17/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,262.0000	2,333.0000	3.139	0	0	0
17/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,181.0000	1,237.0000	4.742	0	0	0
17/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	556.0000	535.0000	(3.777)	0	0	0
17/07/2009	£ / R	2010/06/14	22.25	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
17/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,635.0000	4,717.0000	1.769	0	0	0
17/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,406.0000	1,351.0000	(3.912)	0	0	0
17/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	931.0000	981.0000	5.371	0	0	0
17/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	162.0000	173.0000	6.790	0	0	0
17/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,409.0000	3,487.0000	2.288	0	0	0
17/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,315.0000	2,234.0000	(3.499)	0	0	0
17/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,714.0000	1,645.0000	(4.026)	0	0	0
17/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,140.0000	2,210.0000	3.271	0	0	0
17/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,787.0000	1,853.0000	3.693	0	0	0
17/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	195.0000	207.0000	6.154	0	0	0
17/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,587.0000	3,666.0000	2.202	0	0	0
17/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
17/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,165.0000	1,119.0000	(3.948)	0	0	0
17/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	611.0000	587.0000	(3.928)	0	0	0
17/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
17/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	2,154.0000	2,077.0000	(3.575)	0	0	0
17/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	267.0000	256.0000	(4.120)	0	0	0
17/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,527.0000	5,434.0000	(1.683)	0	0	0
17/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,483.0000	2,400.0000	(3.343)	0	0	0
17/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	845.0000	892.0000	5.562	0	0	0
17/07/2009	£ / R	2010/06/14	11.20	Call	Currency Future	3,010.0000	2,924.0000	(2.857)	0	0	0
17/07/2009	£ / R	2010/06/14	11.00	Put	Currency Future	77.0000	78.0000	1.299	0	0	0
17/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,496.0000	4,579.0000	1.846	0	0	0
17/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,621.0000	6,708.0000	1.314	0	0	0
17/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,611.0000	2,528.0000	(3.179)	0	0	0
17/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	102.0000	96.0000	(5.882)	0	0	0
17/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,358.0000	4,269.0000	(2.042)	0	0	0
17/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	48.0000	53.0000	10.417	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
17/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,077.0000	2,001.0000	(3.659)	0	0	0
17/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,075.0000	3,982.0000	(2.282)	0	0	0
17/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	583.0000	560.0000	(3.945)	0	0	0
17/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,198.0000	3,105.0000	(2.908)	0	0	0
17/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	128.0000	137.0000	7.031	0	0	0
17/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	256.0000	274.0000	7.031	0	0	0
17/07/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,194.0000	5,278.0000	1.617	0	0	0
17/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
17/07/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,169.0000	4,080.0000	(2.135)	0	0	0
17/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,698.0000	2,614.0000	(3.113)	0	0	0
17/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	393.0000	417.0000	6.107	0	0	0
17/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
17/07/2009	£ / R	2010/06/14	12.40	Put	Currency Future	281.0000	300.0000	6.762	0	0	0
17/07/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,831.0000	3,738.0000	(2.428)	0	0	0
17/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
17/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	271.0000	260.0000	(4.059)	0	0	0
17/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,811.0000	3,891.0000	2.099	0	0	0
17/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	173.0000	166.0000	(4.046)	0	0	0
17/07/2009	£ / R	2010/06/14	14.20	Call	Currency Future	1,005.0000	965.0000	(3.980)	0	0	0
17/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,042.0000	1,001.0000	(3.935)	0	0	0
17/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,385.0000	2,458.0000	3.061	0	0	0
17/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	190.0000	182.0000	(4.211)	0	0	0
17/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,176.0000	4,257.0000	1.940	0	0	0
17/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,635.0000	3,543.0000	(2.531)	0	0	0
17/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,676.0000	2,750.0000	2.765	0	0	0
17/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	332.0000	319.0000	(3.916)	0	0	0
17/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,952.0000	6,038.0000	1.445	0	0	0
17/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,781.0000	7,869.0000	1.131	0	0	0
17/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	380.0000	364.0000	(4.211)	0	0	0
17/07/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,048.0000	6,134.0000	1.422	0	0	0
17/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,619.0000	5,704.0000	1.513	0	0	0
17/07/2009	£ / R	2010/06/14	10.35	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
17/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
17/07/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,451.0000	4,532.0000	1.820	0	0	0
17/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,510.0000	2,582.0000	2.869	0	0	0
17/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,001.0000	1,927.0000	(3.698)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,084.0000	1,138.0000	4.982	0	0	0
17/07/2009	£ / R 2010/06/14	22.00	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
17/07/2009	£ / R 2010/06/14	21.55	Call	Currency Future	109.0000	103.0000	(5.505)	0	0	0
17/07/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,875.0000	2,790.0000	(2.957)	0	0	0
17/07/2009	£ / R 2010/06/14	12.55	Call	Currency Future	1,891.0000	1,818.0000	(3.860)	0	0	0
17/07/2009	£ / R 2010/06/14	18.40	Call	Currency Future	263.0000	252.0000	(4.183)	0	0	0
17/07/2009	£ / R 2010/06/14	20.00	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
17/07/2009	£ / R 2010/06/14	17.50	Call	Currency Future	342.0000	328.0000	(4.094)	0	0	12,188
17/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	708.0000	680.0000	(3.955)	0	0	0
17/07/2009	£ / R 2010/06/14	11.20	Put	Currency Future	89.0000	97.0000	8.989	0	0	0
17/07/2009	£ / R 2010/06/14	11.35	Put	Currency Future	104.0000	112.0000	7.692	0	0	0
17/07/2009	£ / R 2010/06/14	18.40	Put	Currency Future	4,543.0000	4,625.0000	1.805	0	0	0
17/07/2009	£ / R 2010/06/14	14.15	Call	Currency Future	1,023.0000	983.0000	(3.910)	0	0	0
17/07/2009	£ / R 2010/06/14	22.00	Put	Currency Future	7,976.0000	8,064.0000	1.103	0	0	0
17/07/2009	£ / R 2010/06/14	17.50	Put	Currency Future	3,721.0000	3,801.0000	2.150	0	0	0
17/07/2009	£ / R 2010/06/14	9.35	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
17/07/2009	£ / R 2010/06/14	9.55	Call	Currency Future	4,598.0000	4,507.0000	(1.979)	0	0	0
17/07/2009	£ / R 2010/06/14	15.40	Put	Currency Future	1,942.0000	2,009.0000	3.450	0	0	0
17/07/2009	£ / R 2010/06/14	22.15	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
17/07/2009	£ / R 2010/06/14	14.25	Call	Currency Future	987.0000	948.0000	(3.951)	0	0	0
17/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	363.0000	385.0000	6.061	0	0	0
17/07/2009	£ / R 2010/06/14	12.55	Put	Currency Future	320.0000	341.0000	6.563	0	0	0
17/07/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,189.0000	3,266.0000	2.415	0	0	0
17/07/2009	£ / R 2010/06/14	15.35	Put	Currency Future	1,903.0000	1,970.0000	3.521	0	0	0
17/07/2009	£ / R 2010/06/14	16.15	Put	Currency Future	2,552.0000	2,624.0000	2.821	0	0	0
17/07/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,022.0000	1,074.0000	5.088	0	0	0
17/07/2009	£ / R 2010/06/14	21.55	Put	Currency Future	7,538.0000	7,626.0000	1.167	0	0	0
17/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	148.0000	158.0000	6.757	0	0	0
17/07/2009	£ / R 2010/06/14	18.00	Call	Currency Future	296.0000	285.0000	(3.716)	0	0	0
17/07/2009	£ / R 2010/06/14	15.05	Call	Currency Future	745.0000	715.0000	(4.027)	0	0	0
17/07/2009	£ / R 2010/06/14	15.40	Call	Currency Future	662.0000	637.0000	(3.776)	0	0	0
17/07/2009	£ / R 2010/06/14	12.35	Call	Currency Future	2,039.0000	1,964.0000	(3.678)	0	0	0
17/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	902.0000	951.0000	5.432	0	0	0
17/07/2009	£ / R 2010/06/14	13.65	Put	Currency Future	762.0000	807.0000	5.906	0	0	0
17/07/2009	£ / R 2010/06/14	14.25	Put	Currency Future	1,116.0000	1,170.0000	4.839	0	0	0
17/07/2009	£ / R 2010/06/14	17.00	Call	Currency Future	397.0000	381.0000	(4.030)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	409.0000	434.0000	6.112	0	0	0
17/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	789.0000	835.0000	5.830	0	0	0
17/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,973.0000	5,880.0000	(1.557)	0	0	0
17/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	757.0000	728.0000	(3.831)	0	0	0
17/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	531.0000	509.0000	(4.143)	0	0	0
17/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	673.0000	647.0000	(3.863)	0	0	0
17/07/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,637.0000	1,700.0000	3.849	0	0	0
17/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	268.0000	287.0000	7.090	0	0	0
17/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,210.0000	1,162.0000	(3.967)	0	0	0
17/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,233.0000	1,184.0000	(3.974)	0	0	0
17/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,819.0000	1,747.0000	(3.958)	0	0	0
17/07/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,791.0000	4,700.0000	(1.899)	0	0	0
17/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,674.0000	1,738.0000	3.823	0	0	0
17/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,380.0000	1,326.0000	(3.913)	0	0	0
17/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,680.0000	1,611.0000	(4.107)	0	0	0
17/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,053.0000	1,106.0000	5.033	0	0	0
17/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	348.0000	370.0000	6.322	0	0	0
17/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	522.0000	501.0000	(4.023)	0	0	0
17/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,354.0000	1,301.0000	(3.914)	0	0	12,188
17/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	548.0000	527.0000	(3.832)	0	0	0
17/07/2009	£ / R	2010/06/14	10.30	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
17/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	633.0000	674.0000	6.477	0	0	0
17/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	76.0000	77.0000	1.316	0	0	0
17/07/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,427.0000	2,500.0000	3.008	0	0	0
17/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	391.0000	376.0000	(3.836)	0	0	0
17/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,718.0000	2,792.0000	2.723	0	0	0
17/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,055.0000	2,969.0000	(2.815)	0	0	0
17/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,246.0000	3,154.0000	(2.834)	0	0	0
17/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,568.0000	2,485.0000	(3.232)	0	0	0
17/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,277.0000	3,354.0000	2.350	0	0	0
17/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	902.0000	951.0000	5.432	0	0	0
17/07/2009	£ / R	2010/06/14	13.10	Put	Currency Future	495.0000	530.0000	7.071	0	0	0
17/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,920.0000	2,834.0000	(2.945)	0	0	0
17/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	85.0000	92.0000	8.235	0	0	0
17/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	284.0000	272.0000	(4.225)	0	0	0
17/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,831.0000	2,745.0000	(3.038)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
17/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	539.0000	518.0000	(3.896)	0	0	0
17/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,123.0000	1,078.0000	(4.007)	0	0	0
17/07/2009	£ / R	2010/06/14	19.10	Call	Currency Future	215.0000	206.0000	(4.186)	0	0	0
17/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,880.0000	3,787.0000	(2.397)	0	0	0
17/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,502.0000	4,411.0000	(2.021)	0	0	0
17/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,313.0000	4,395.0000	1.901	0	0	0
17/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
17/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,489.0000	3,397.0000	(2.637)	0	0	0
17/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,469.0000	2,541.0000	2.916	0	0	0
17/07/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,655.0000	2,571.0000	(3.164)	0	0	0
17/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,121.0000	8,209.0000	1.084	0	0	0
17/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,782.0000	3,689.0000	(2.459)	0	0	0
17/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,783.0000	1,713.0000	(3.926)	0	0	0
17/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	134.0000	144.0000	7.463	0	0	0
17/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	489.0000	469.0000	(4.090)	0	0	0
17/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
17/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	186.0000	198.0000	6.452	0	0	0
17/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	430.0000	412.0000	(4.186)	0	0	0
17/07/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,194.0000	2,116.0000	(3.555)	0	0	0
17/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,516.0000	1,457.0000	(3.892)	0	0	0
17/07/2009	£ / R	2010/06/14	11.30	Put	Currency Future	99.0000	107.0000	8.081	0	0	0
17/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,357.0000	2,275.0000	(3.479)	0	0	0
17/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,059.0000	3,135.0000	2.484	0	0	0
17/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	517.0000	553.0000	6.963	0	0	0
17/07/2009	£ / R	2010/06/14	13.35	Put	Currency Future	609.0000	649.0000	6.568	0	0	0
17/07/2009	£ / R	2010/06/14	10.10	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
17/07/2009	£ / R	2010/06/14	20.30	Call	Currency Future	155.0000	147.0000	(5.161)	0	0	0
17/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	873.0000	921.0000	5.498	0	0	0
17/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	442.0000	469.0000	6.109	0	0	0
17/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,538.0000	3,445.0000	(2.629)	0	0	0
17/07/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,487.0000	1,430.0000	(3.833)	0	0	0
17/07/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,334.0000	6,420.0000	1.358	0	0	0
17/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,144.0000	1,098.0000	(4.021)	0	0	0
17/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,613.0000	1,546.0000	(4.154)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2010/06/14	14.75	Call	Currency Future	826.0000	793.0000	(3.995)	0	0	0
17/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	223.0000	239.0000	7.175	0	0	0
17/07/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,210.0000	1,162.0000	(3.967)	0	0	0
17/07/2009	£ / R 2010/06/14	16.40	Call	Currency Future	481.0000	461.0000	(4.158)	0	0	0
17/07/2009	£ / R 2010/06/14	10.20	Call	Currency Future	3,977.0000	3,884.0000	(2.338)	0	0	0
17/07/2009	£ / R 2010/06/14	14.40	Call	Currency Future	935.0000	898.0000	(3.957)	0	0	0
17/07/2009	£ / R 2010/06/14	15.75	Put	Currency Future	2,221.0000	2,292.0000	3.197	0	0	0
17/07/2009	£ / R 2010/06/14	12.90	Put	Currency Future	425.0000	451.0000	6.118	0	0	0
17/07/2009	£ / R 2010/06/14	10.20	Put	Currency Future	57.0000	57.0000	-	0	0	0
17/07/2009	£ / R 2010/06/14	17.75	Call	Currency Future	318.0000	305.0000	(4.088)	0	0	0
17/07/2009	£ / R 2010/06/14	17.65	Call	Currency Future	327.0000	314.0000	(3.976)	0	0	0
17/07/2009	£ / R 2010/06/14	15.45	Put	Currency Future	1,981.0000	2,049.0000	3.433	0	0	0
17/07/2009	£ / R 2010/06/14	17.75	Put	Currency Future	3,947.0000	4,028.0000	2.052	0	0	0
17/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	2,973.0000	3,048.0000	2.523	0	0	0
17/07/2009	£ / R 2010/06/14	13.45	Put	Currency Future	658.0000	699.0000	6.231	0	0	0
17/07/2009	£ / R 2010/06/14	15.75	Call	Currency Future	592.0000	569.0000	(3.885)	0	0	0
17/07/2009	£ / R 2010/06/14	11.40	Put	Currency Future	110.0000	118.0000	7.273	0	0	0
17/07/2009	£ / R 2010/06/14	15.45	Call	Currency Future	652.0000	626.0000	(3.988)	0	0	0
17/07/2009	£ / R 2010/06/14	13.45	Call	Currency Future	1,329.0000	1,277.0000	(3.913)	0	0	0
17/07/2009	£ / R 2010/06/14	9.85	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
17/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	444.0000	426.0000	(4.054)	0	0	0
17/07/2009	£ / R 2010/06/14	13.50	Call	Currency Future	1,304.0000	1,253.0000	(3.911)	0	0	0
17/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,631.0000	3,711.0000	2.203	0	0	0
17/07/2009	£ / R 2010/06/14	10.15	Put	Currency Future	55.0000	56.0000	1.818	0	0	0
17/07/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,214.0000	1,270.0000	4.613	0	0	0
17/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	3,857.0000	3,937.0000	2.074	0	0	0
17/07/2009	£ / R 2010/06/14	12.95	Put	Currency Future	442.0000	469.0000	6.109	0	0	0
17/07/2009	£ / R 2010/06/14	10.85	Call	Currency Future	3,343.0000	3,251.0000	(2.752)	0	0	0
17/07/2009	£ / R 2010/06/14	17.55	Call	Currency Future	337.0000	323.0000	(4.154)	0	0	0
17/07/2009	£ / R 2010/06/14	16.40	Put	Currency Future	2,760.0000	2,834.0000	2.681	0	0	0
17/07/2009	£ / R 2010/06/14	13.50	Put	Currency Future	683.0000	726.0000	6.296	0	0	0
17/07/2009	£ / R 2010/06/14	10.85	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
17/07/2009	£ / R 2010/06/14	17.55	Put	Currency Future	3,766.0000	3,846.0000	2.124	0	0	0
17/07/2009	£ / R 2010/06/14	17.40	Call	Currency Future	352.0000	338.0000	(3.977)	0	0	0
17/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	4,026.0000	3,933.0000	(2.310)	0	0	0
17/07/2009	£ / R 2010/06/14	9.85	Call	Currency Future	4,311.0000	4,221.0000	(2.088)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,455.0000	1,516.0000	4.192	0	0	0
17/07/2009	£ / R 2010/06/14	22.30	Put	Currency Future	8,266.0000	8,354.0000	1.065	0	0	0
17/07/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,646.0000	1,578.0000	(4.131)	0	0	0
17/07/2009	£ / R 2010/06/14	11.85	Put	Currency Future	170.0000	181.0000	6.471	0	0	0
17/07/2009	£ / R 2010/06/14	22.30	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
17/07/2009	£ / R 2010/06/14	13.25	Call	Currency Future	1,433.0000	1,377.0000	(3.908)	0	0	0
17/07/2009	£ / R 2010/06/14	13.25	Put	Currency Future	562.0000	600.0000	6.762	0	0	0
17/07/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,441.0000	2,358.0000	(3.400)	0	0	0
17/07/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,020.0000	2,089.0000	3.416	0	0	0
17/07/2009	£ / R 2010/06/14	16.50	Call	Currency Future	466.0000	447.0000	(4.077)	0	0	0
17/07/2009	£ / R 2010/06/14	16.50	Put	Currency Future	2,845.0000	2,919.0000	2.601	0	0	0
17/07/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,281.0000	1,339.0000	4.528	0	0	0
17/07/2009	£ / R 2010/06/14	15.50	Call	Currency Future	641.0000	616.0000	(3.900)	0	0	0
17/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	789.0000	835.0000	5.830	0	0	0
17/07/2009	£ / R 2010/06/14	12.50	Put	Currency Future	306.0000	327.0000	6.863	0	0	0
17/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	1,123.0000	1,078.0000	(4.007)	0	0	0
17/07/2009	£ / R 2010/06/14	10.50	Call	Currency Future	3,684.0000	3,592.0000	(2.497)	0	0	0
17/07/2009	£ / R 2010/06/14	9.95	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
17/07/2009	£ / R 2010/06/14	9.50	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
17/07/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,646.0000	4,555.0000	(1.959)	0	0	0
17/07/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,613.0000	1,546.0000	(4.154)	0	0	0
17/07/2009	£ / R 2010/06/14	10.50	Put	Currency Future	64.0000	64.0000	-	0	0	0
17/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,102.0000	1,058.0000	(3.993)	0	0	0
17/07/2009	£ / R 2010/06/14	9.95	Call	Currency Future	4,216.0000	4,127.0000	(2.111)	0	0	0
17/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	186.0000	198.0000	6.452	0	0	0
17/07/2009	£ / R 2010/06/14	11.50	Put	Currency Future	121.0000	130.0000	7.438	0	0	0
17/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	76.0000	77.0000	1.316	0	0	0
17/07/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,742.0000	2,658.0000	(3.063)	0	0	0
17/07/2009	£ / R 2010/06/14	10.95	Call	Currency Future	3,246.0000	3,154.0000	(2.834)	0	0	0
17/07/2009	£ / R 2010/06/14	14.50	Call	Currency Future	902.0000	866.0000	(3.991)	0	0	0
17/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,357.0000	2,275.0000	(3.479)	0	0	0
17/07/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,927.0000	1,854.0000	(3.788)	0	0	0
17/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	931.0000	981.0000	5.371	0	0	0
17/07/2009	£ / R 2010/06/14	14.05	Call	Currency Future	1,062.0000	1,019.0000	(4.049)	0	0	0
17/07/2009	£ / R 2010/06/14	14.05	Put	Currency Future	991.0000	1,042.0000	5.146	0	0	0
17/07/2009	£ / R 2010/06/14	14.00	Put	Currency Future	961.0000	1,011.0000	5.203	0	0	0

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17/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,082.0000	1,038.0000	(4.067)	0	0	0
17/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,787.0000	1,853.0000	3.693	0	0	0
17/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	708.0000	680.0000	(3.955)	0	0	0
17/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	178.0000	189.0000	6.180	0	0	0
17/07/2009	£ / R	2010/06/14	16.20	Call	Currency Future	514.0000	493.0000	(4.086)	0	0	0
17/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,803.0000	2,877.0000	2.640	0	0	0
17/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,593.0000	2,666.0000	2.815	0	0	0
17/07/2009	£ / R	2010/06/14	9.90	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
17/07/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,825.0000	1,892.0000	3.671	0	0	0
17/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,359.0000	4,440.0000	1.858	0	0	0
17/07/2009	£ / R	2010/06/14	16.25	Call	Currency Future	505.0000	485.0000	(3.960)	0	0	0
17/07/2009	£ / R	2010/06/14	18.20	Call	Currency Future	280.0000	268.0000	(4.286)	0	0	0
17/07/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,635.0000	2,707.0000	2.732	0	0	0
17/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,453.0000	3,532.0000	2.288	0	0	0
17/07/2009	£ / R	2010/06/14	17.25	Call	Currency Future	368.0000	353.0000	(4.076)	0	0	0
17/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	363.0000	385.0000	6.061	0	0	0
17/07/2009	£ / R	2010/06/14	11.75	Put	Currency Future	155.0000	165.0000	6.452	0	0	0
17/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,783.0000	1,713.0000	(3.926)	0	0	0
17/07/2009	£ / R	2010/06/14	12.75	Put	Currency Future	378.0000	401.0000	6.085	0	0	0
17/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	374.0000	359.0000	(4.011)	0	0	0
17/07/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,748.0000	1,678.0000	(4.005)	0	0	0
17/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,568.0000	2,485.0000	(3.232)	0	0	0
17/07/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,398.0000	2,316.0000	(3.420)	0	0	0
17/07/2009	£ / R	2010/06/14	15.25	Call	Currency Future	696.0000	669.0000	(3.879)	0	0	0
17/07/2009	£ / R	2010/06/14	18.25	Call	Currency Future	275.0000	264.0000	(4.000)	0	0	0
17/07/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,498.0000	3,576.0000	2.230	0	0	0
17/07/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,525.0000	2,442.0000	(3.287)	0	0	0
17/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	148.0000	158.0000	6.757	0	0	0
17/07/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,405.0000	4,486.0000	1.839	0	0	0
17/07/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,454.0000	4,364.0000	(2.021)	0	0	0
17/07/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,406.0000	4,316.0000	(2.043)	0	0	0
17/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,489.0000	3,397.0000	(2.637)	0	0	0
17/07/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,263.0000	4,174.0000	(2.088)	0	0	0
17/07/2009	£ / R	2010/06/14	9.70	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
17/07/2009	£ / R	2010/06/14	9.75	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
17/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	69.0000	70.0000	1.449	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	£ / R	2010/06/14	10.75	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
17/07/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,441.0000	3,348.0000	(2.703)	0	0	0
17/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	473.0000	454.0000	(4.017)	0	0	0
17/07/2009	£ / R	2010/06/14	17.45	Call	Currency Future	347.0000	333.0000	(4.035)	0	0	0
17/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,681.0000	4,764.0000	1.773	0	0	0
17/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	252.0000	241.0000	(4.365)	0	0	0
17/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,887.0000	2,962.0000	2.598	0	0	0
17/07/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,589.0000	4,671.0000	1.787	0	0	0
17/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,548.0000	1,485.0000	(4.070)	0	0	0
17/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	477.0000	508.0000	6.499	0	0	0
17/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	631.0000	606.0000	(3.962)	0	0	0
17/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,060.0000	2,129.0000	3.350	0	0	0
17/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	458.0000	439.0000	(4.148)	0	0	0
17/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	203.0000	217.0000	6.897	0	0	0
17/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,274.0000	2,194.0000	(3.518)	0	0	0
17/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	79.0000	83.0000	5.063	0	0	0
17/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,149.0000	3,060.0000	(2.826)	0	0	0
17/07/2009	£ / R	2010/06/14	18.45	Call	Currency Future	259.0000	248.0000	(4.247)	0	0	0
17/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,122.0000	4,031.0000	(2.208)	0	0	0
17/07/2009	£ / R	2010/06/14	10.05	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
17/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,676.0000	3,756.0000	2.176	0	0	0
17/07/2009	€ / R	2009/09/14			Currency Future	11.5486	11.5475	(0.010)	11.5900	11.5200	21,974
17/07/2009	€ / R	2009/09/14	15.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,101.0000	8,103.0000	0.025	0	0	0
17/07/2009	€ / R	2009/09/14	13.30	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,641.0000	1,642.0000	0.061	0	0	0
17/07/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,059.0000	3,060.0000	0.033	0	0	0
17/07/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,270.0000	1,270.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	11.20	Call	Currency Future	535.0000	531.0000	(0.748)	0	0	0
17/07/2009	€ / R	2009/09/14	11.35	Call	Currency Future	446.0000	441.0000	(1.121)	0	0	0
17/07/2009	€ / R	2009/09/14	8.70	Call	Currency Future	2,849.0000	2,848.0000	(0.035)	0	0	0
17/07/2009	€ / R	2009/09/14	13.35	Call	Currency Future	31.0000	31.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	13.30	Call	Currency Future	33.0000	33.0000	-	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
17/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,689.0000	1,690.0000	0.059	0	0	0
17/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
17/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	187.0000	184.0000	(1.604)	0	0	0
17/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,417.0000	2,418.0000	0.041	0	0	0
17/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	40.0000	40.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
17/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	906.0000	904.0000	(0.221)	0	0	0
17/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,858.0000	1,856.0000	(0.108)	0	0	0
17/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,957.0000	1,955.0000	(0.102)	0	0	0
17/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,928.0000	1,930.0000	0.104	0	0	0
17/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	322.0000	317.0000	(1.553)	0	0	0
17/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,861.0000	2,862.0000	0.035	0	0	0
17/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	641.0000	639.0000	(0.312)	0	0	0
17/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	247.0000	244.0000	(1.215)	0	0	0
17/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.50	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	533.0000	531.0000	(0.375)	0	0	0
17/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	824.0000	821.0000	(0.364)	0	0	0
17/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	270.0000	266.0000	(1.481)	0	0	0
17/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,880.0000	1,881.0000	0.053	0	0	0
17/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,055.0000	4,056.0000	0.025	0	0	0
17/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,102.0000	6,103.0000	0.016	0	0	0
17/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,220.0000	2,221.0000	0.045	0	0	0
17/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	373.0000	369.0000	(1.072)	0	0	0
17/07/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,960.0000	2,961.0000	0.034	0	0	0
17/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	248.0000	244.0000	(1.613)	0	0	0
17/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,154.0000	4,155.0000	0.024	0	0	0
17/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,151.0000	8,153.0000	0.025	0	0	0
17/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,367.0000	2,368.0000	0.042	0	0	0
17/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	232.0000	228.0000	(1.724)	0	0	0
17/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	499.0000	496.0000	(0.601)	0	0	0
17/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,832.0000	1,833.0000	0.055	0	0	0
17/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,547.0000	1,548.0000	0.065	0	0	0
17/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,025.0000	2,026.0000	0.049	0	0	0
17/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,762.0000	2,763.0000	0.036	0	0	0
17/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	568.0000	566.0000	(0.352)	0	0	0
17/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,949.0000	2,948.0000	(0.034)	0	0	0
17/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
17/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
17/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,861.0000	2,862.0000	0.035	0	0	0
17/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,880.0000	1,881.0000	0.053	0	0	0
17/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	27.0000	27.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	217.0000	213.0000	(1.843)	0	0	0
17/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
17/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,318.0000	2,319.0000	0.043	0	0	0
17/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	466.0000	463.0000	(0.644)	0	0	0
17/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,784.0000	1,785.0000	0.056	0	0	0
17/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,762.0000	2,763.0000	0.036	0	0	0
17/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	21.0000	21.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	392.0000	387.0000	(1.276)	0	0	0
17/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,849.0000	3,848.0000	(0.026)	0	0	0
17/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,051.0000	8,053.0000	0.025	0	0	0

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17/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	418.0000	414.0000	(0.957)	0	0	0
17/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,074.0000	2,075.0000	0.048	0	0	0
17/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	75.0000	74.0000	(1.333)	0	0	0
17/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,052.0000	6,053.0000	0.017	0	0	0
17/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,784.0000	1,785.0000	0.056	0	0	0
17/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	270.0000	266.0000	(1.481)	0	0	0
17/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
17/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	265.0000	260.0000	(1.887)	0	0	0
17/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	392.0000	387.0000	(1.276)	0	0	0
17/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,001.0000	8,003.0000	0.025	0	0	0
17/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,104.0000	4,105.0000	0.024	0	0	0
17/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,123.0000	2,124.0000	0.047	0	0	0
17/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,500.0000	1,501.0000	0.067	0	0	0
17/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,269.0000	2,270.0000	0.044	0	0	0
17/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,002.0000	6,003.0000	0.017	0	0	0
17/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,899.0000	3,898.0000	(0.026)	0	0	0
17/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,564.0000	2,565.0000	0.039	0	0	0
17/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
17/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	434.0000	431.0000	(0.691)	0	0	0
17/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	293.0000	290.0000	(1.024)	0	0	0
17/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,171.0000	2,173.0000	0.092	0	0	0
17/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,899.0000	2,898.0000	(0.034)	0	0	0
17/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	283.0000	278.0000	(1.767)	0	0	0
17/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,152.0000	6,153.0000	0.016	0	0	0
17/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	949.0000	946.0000	(0.316)	0	0	0
17/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
17/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,999.0000	3,998.0000	(0.025)	0	0	0
17/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	343.0000	338.0000	(1.458)	0	0	0
17/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,736.0000	1,737.0000	0.058	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,641.0000	1,642.0000	0.061	0	0	0
17/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	217.0000	213.0000	(1.843)	0	0	0
17/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	567.0000	564.0000	(0.529)	0	0	0
17/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	40.0000	40.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	568.0000	566.0000	(0.352)	0	0	0
17/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	403.0000	400.0000	(0.744)	0	0	0
17/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	169.0000	166.0000	(1.775)	0	0	0
17/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	247.0000	244.0000	(1.215)	0	0	0
17/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
17/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,907.0000	1,906.0000	(0.052)	0	0	0
17/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	344.0000	340.0000	(1.163)	0	0	0
17/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	232.0000	228.0000	(1.724)	0	0	0
17/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	418.0000	414.0000	(0.957)	0	0	0
17/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	122.0000	120.0000	(1.639)	0	0	0
17/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,074.0000	2,075.0000	0.048	0	0	0
17/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,999.0000	2,998.0000	(0.033)	0	0	0
17/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	367.0000	362.0000	(1.362)	0	0	0
17/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	533.0000	531.0000	(0.375)	0	0	0
17/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	446.0000	441.0000	(1.121)	0	0	0
17/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	31.0000	31.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	302.0000	297.0000	(1.656)	0	0	0
17/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	293.0000	290.0000	(1.024)	0	0	0
17/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	373.0000	369.0000	(1.072)	0	0	0
17/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,977.0000	1,978.0000	0.051	0	0	0
17/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	322.0000	317.0000	(1.553)	0	0	0
17/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,451.0000	7,453.0000	0.027	0	0	0
17/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,832.0000	1,833.0000	0.055	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,005.0000	4,006.0000	0.025	0	0	0
17/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	403.0000	400.0000	(0.744)	0	0	0
17/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,549.0000	3,548.0000	(0.028)	0	0	0
17/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	567.0000	564.0000	(0.529)	0	0	0
17/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	302.0000	297.0000	(1.656)	0	0	0
17/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	169.0000	166.0000	(1.775)	0	0	0
17/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,367.0000	2,368.0000	0.042	0	0	0
17/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
17/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
17/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	601.0000	597.0000	(0.666)	0	0	0
17/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,036.0000	1,034.0000	(0.193)	0	0	0
17/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	152.0000	150.0000	(1.316)	0	0	0
17/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,006.0000	2,004.0000	(0.100)	0	0	0
17/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	919.0000	918.0000	(0.109)	0	0	0
17/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	474.0000	470.0000	(0.844)	0	0	0
17/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,047.0000	1,047.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
17/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	318.0000	314.0000	(1.258)	0	0	0
17/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,091.0000	1,091.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	784.0000	781.0000	(0.383)	0	0	0
17/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	671.0000	668.0000	(0.447)	0	0	0
17/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	86.0000	84.0000	(2.326)	0	0	0
17/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,308.0000	3,309.0000	0.030	0	0	0
17/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	206.0000	202.0000	(1.942)	0	0	0
17/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,551.0000	6,553.0000	0.031	0	0	0
17/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	226.0000	222.0000	(1.770)	0	0	0
17/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,466.0000	2,467.0000	0.041	0	0	0
17/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	100
17/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,449.0000	5,447.0000	(0.037)	0	0	0
17/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
17/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,418.0000	1,416.0000	(0.141)	0	0	0
17/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	504.0000	500.0000	(0.794)	0	0	0
17/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,949.0000	3,948.0000	(0.025)	0	0	0
17/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,135.0000	1,135.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,594.0000	1,595.0000	0.063	0	0	0
17/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,452.0000	5,453.0000	0.018	0	0	0
17/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,902.0000	4,903.0000	0.020	0	0	0
17/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,564.0000	2,565.0000	0.039	0	0	0
17/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,052.0000	5,053.0000	0.020	0	0	0
17/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,401.0000	6,403.0000	0.031	0	0	0
17/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,606.0000	3,607.0000	0.028	0	0	0
17/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,269.0000	2,270.0000	0.044	0	0	0
17/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,602.0000	5,603.0000	0.018	0	0	0
17/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,556.0000	3,557.0000	0.028	0	0	0
17/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,599.0000	2,598.0000	(0.038)	0	0	0
17/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,099.0000	4,098.0000	(0.024)	0	0	0
17/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,601.0000	7,603.0000	0.026	0	0	0
17/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	865.0000	862.0000	(0.347)	0	0	0
17/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,663.0000	2,664.0000	0.038	0	0	0
17/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,457.0000	3,458.0000	0.029	0	0	0
17/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	992.0000	990.0000	(0.202)	0	0	0
17/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,599.0000	5,598.0000	(0.018)	0	0	0
17/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,564.0000	1,562.0000	(0.128)	0	0	0
17/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	5.95	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
17/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,450.0000	2,449.0000	(0.041)	0	0	0
17/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
17/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,400.0000	2,399.0000	(0.042)	0	0	0
17/07/2009	€ / R 2009/09/14	14.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	717.0000	715.0000	(0.279)	0	0	0
17/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,399.0000	3,398.0000	(0.029)	0	0	0
17/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	31.0000	31.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	137.0000	134.0000	(2.190)	0	0	0
17/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,361.0000	1,361.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,549.0000	4,548.0000	(0.022)	0	0	0
17/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	635.0000	632.0000	(0.472)	0	0	0
17/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,130.0000	1,128.0000	(0.177)	0	0	0
17/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	4,249.0000	4,248.0000	(0.024)	0	0	0
17/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,550.0000	2,548.0000	(0.078)	0	0	0
17/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,407.0000	3,408.0000	0.029	0	0	0
17/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	796.0000	795.0000	(0.126)	0	0	0
17/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,399.0000	4,398.0000	(0.023)	0	0	0
17/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	166.0000	163.0000	(1.807)	0	0	0
17/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,851.0000	6,853.0000	0.029	0	0	0
17/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,352.0000	5,353.0000	0.019	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
17/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,153.0000	2,152.0000	(0.046)	0	0	0
17/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,249.0000	3,248.0000	(0.031)	0	0	0
17/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	756.0000	755.0000	(0.132)	0	0	0
17/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	3,955.0000	3,956.0000	0.025	0	0	0
17/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,649.0000	3,648.0000	(0.027)	0	0	0
17/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,252.0000	2,250.0000	(0.089)	0	0	0
17/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
17/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	7,951.0000	7,953.0000	0.025	0	0	0
17/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,180.0000	1,179.0000	(0.085)	0	0	0
17/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	5,952.0000	5,953.0000	0.017	0	0	0
17/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	745.0000	742.0000	(0.403)	0	0	0
17/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,751.0000	7,753.0000	0.026	0	0	0
17/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	0
17/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	97.0000	95.0000	(2.062)	0	0	0
17/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	0
17/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,752.0000	5,753.0000	0.017	0	0	0
17/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	756.0000	755.0000	(0.132)	0	0	0
17/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	1,083.0000	1,081.0000	(0.185)	0	0	0
17/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,855.0000	3,856.0000	0.026	0	0	0
17/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
17/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	919.0000	918.0000	(0.109)	0	0	0
17/07/2009	€ / R 2009/09/14	18.40	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
17/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
17/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	4,049.0000	4,048.0000	(0.025)	0	0	0
17/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,149.0000	5,148.0000	(0.019)	0	0	0
17/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,299.0000	4,298.0000	(0.023)	0	0	0
17/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,299.0000	3,298.0000	(0.030)	0	0	0
17/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,273.0000	1,271.0000	(0.157)	0	0	0
17/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	3,049.0000	3,048.0000	(0.033)	0	0	0
17/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	24.0000	24.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,756.0000	3,757.0000	0.027	0	0	0
17/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	2,055.0000	2,053.0000	(0.097)	0	0	0
17/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,701.0000	7,703.0000	0.026	0	0	0
17/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,702.0000	5,703.0000	0.018	0	0	0
17/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
17/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,301.0000	2,300.0000	(0.043)	0	0	0
17/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
17/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,706.0000	3,707.0000	0.027	0	0	0
17/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,407.0000	1,408.0000	0.071	0	0	0
17/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	22.0000	22.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,321.0000	1,319.0000	(0.151)	0	0	0
17/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,315.0000	1,315.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,224.0000	1,224.0000	-	0	0	0
17/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
17/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,025.0000	2,026.0000	0.049	0	0	0
17/07/2009	€ / R 2009/09/14	10.95	Call	Currency Future	708.0000	704.0000	(0.565)	0	0	0
17/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,123.0000	2,124.0000	0.047	0	0	0
17/07/2009	€ / R 2009/09/14	10.95	Put	Currency Future	109.0000	107.0000	(1.835)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R	2009/09/14	13.65	Call	Currency Future	21.0000	21.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	13.05	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
17/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,547.0000	1,548.0000	0.065	0	0	0
17/07/2009	€ / R	2009/09/14	14.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,361.0000	1,361.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	12.95	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
17/07/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,453.0000	1,454.0000	0.069	0	0	0
17/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	12.85	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
17/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
17/07/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,407.0000	1,408.0000	0.071	0	0	0
17/07/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,594.0000	1,595.0000	0.063	0	0	0
17/07/2009	€ / R	2009/09/14	13.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,318.0000	2,319.0000	0.043	0	0	0
17/07/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,614.0000	2,615.0000	0.038	0	0	0
17/07/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,712.0000	2,713.0000	0.037	0	0	0
17/07/2009	€ / R	2009/09/14	14.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,515.0000	2,516.0000	0.040	0	0	0
17/07/2009	€ / R	2009/09/14	14.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/07/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,135.0000	1,135.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	12.65	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
17/07/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,180.0000	1,179.0000	(0.085)	0	0	0
17/07/2009	€ / R	2009/09/14	12.60	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
17/07/2009	€ / R	2009/09/14	12.40	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
17/07/2009	€ / R	2009/09/14	12.10	Put	Currency Future	717.0000	715.0000	(0.279)	0	0	0
17/07/2009	€ / R	2009/09/14	12.40	Put	Currency Future	961.0000	961.0000	-	0	0	0
17/07/2009	€ / R	2009/09/14	12.10	Call	Currency Future	166.0000	163.0000	(1.807)	0	0	0
17/07/2009	€ / R	2009/09/14	12.05	Call	Currency Future	177.0000	174.0000	(1.695)	0	0	0
17/07/2009	€ / R	2009/09/14	11.95	Call	Currency Future	203.0000	199.0000	(1.970)	0	0	0
17/07/2009	€ / R	2009/09/14	11.95	Put	Currency Future	604.0000	602.0000	(0.331)	0	0	0
17/07/2009	€ / R	2009/09/14	12.05	Put	Currency Future	679.0000	677.0000	(0.295)	0	0	0
17/07/2009	€ / R	2009/09/14	12.80	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
17/07/2009	€ / R	2009/09/14	12.45	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
17/07/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,004.0000	1,003.0000	(0.100)	0	0	0
17/07/2009	€ / R	2009/09/14	12.25	Put	Currency Future	836.0000	835.0000	(0.120)	0	0	0
17/07/2009	€ / R	2009/09/14	12.30	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	878.0000	876.0000	(0.228)	0	0	0
17/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
17/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,315.0000	1,315.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14			Currency Future	11.7478	11.7464	(0.012)	11.7300	11.7300	11,514
17/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	186.0000	179.0000	(3.763)	0	0	0
17/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	50.0000	50.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	801.0000	798.0000	(0.375)	0	0	0
17/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,574.0000	2,567.0000	(0.272)	0	0	0
17/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	449.0000	444.0000	(1.114)	0	0	0
17/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	272.0000	266.0000	(2.206)	0	0	0
17/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,164.0000	6,165.0000	0.016	0	0	0
17/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,764.0000	2,762.0000	(0.072)	0	0	0
17/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,106.0000	8,107.0000	0.012	0	0	0
17/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,424.0000	1,420.0000	(0.281)	0	0	0
17/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
17/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,703.0000	3,701.0000	(0.054)	0	0	0
17/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0
17/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,893.0000	3,885.0000	(0.205)	0	0	0
17/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
17/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,595.0000	1,590.0000	(0.313)	0	0	0
17/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,901.0000	3,900.0000	(0.026)	0	0	0
17/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,088.0000	4,081.0000	(0.171)	0	0	0
17/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,318.0000	3,309.0000	(0.271)	0	0	0
17/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,993.0000	1,988.0000	(0.251)	0	0	0
17/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,858.0000	1,853.0000	(0.269)	0	0	0
17/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,798.0000	1,796.0000	(0.111)	0	0	0
17/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,424.0000	1,420.0000	(0.281)	0	0	0
17/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,990.0000	3,983.0000	(0.175)	0	0	0
17/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,715.0000	2,713.0000	(0.074)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
17/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,129.0000	2,124.0000	(0.235)	0	0	0
17/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	67.0000	67.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,038.0000	2,033.0000	(0.245)	0	0	0
17/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,912.0000	2,910.0000	(0.069)	0	0	0
17/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,059.0000	3,058.0000	(0.033)	0	0	0
17/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,038.0000	2,033.0000	(0.245)	0	0	0
17/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	176.0000	170.0000	(3.409)	0	0	0
17/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,615.0000	1,613.0000	(0.124)	0	0	0
17/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	186.0000	179.0000	(3.763)	0	0	0
17/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,284.0000	4,278.0000	(0.140)	0	0	0
17/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,177.0000	2,176.0000	(0.046)	0	0	0
17/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,752.0000	3,751.0000	(0.027)	0	0	0
17/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,115.0000	6,115.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	242.0000	236.0000	(2.479)	0	0	0
17/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,051.0000	4,049.0000	(0.049)	0	0	0
17/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	732.0000	729.0000	(0.410)	0	0	0
17/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
17/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,150.0000	4,148.0000	(0.048)	0	0	0
17/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,100.0000	4,099.0000	(0.024)	0	0	0
17/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	698.0000	695.0000	(0.430)	0	0	0
17/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,549.0000	4,547.0000	(0.044)	0	0	0
17/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	272.0000	266.0000	(2.206)	0	0	0
17/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
17/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	480.0000	475.0000	(1.042)	0	0	0
17/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,948.0000	1,943.0000	(0.257)	0	0	0
17/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,891.0000	1,889.0000	(0.106)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
17/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	611.0000	607.0000	(0.655)	0	0	0
17/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	54.0000	54.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	257.0000	251.0000	(2.335)	0	0	0
17/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
17/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,554.0000	3,552.0000	(0.056)	0	0	0
17/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	541.0000	539.0000	(0.370)	0	0	0
17/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,035.0000	3,027.0000	(0.264)	0	0	0
17/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	656.0000	653.0000	(0.457)	0	0	0
17/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,706.0000	1,704.0000	(0.117)	0	0	0
17/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,015.0000	6,016.0000	0.017	0	0	0
17/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
17/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	200.0000	194.0000	(3.000)	0	0	0
17/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,156.0000	8,157.0000	0.012	0	0	0
17/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,083.0000	2,078.0000	(0.240)	0	0	0
17/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
17/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	464.0000	459.0000	(1.078)	0	0	0
17/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,179.0000	1,179.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	458.0000	457.0000	(0.218)	0	0	0
17/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	58.0000	58.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,333.0000	4,328.0000	(0.115)	0	0	0
17/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	223.0000	217.0000	(2.691)	0	0	0
17/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,158.0000	3,156.0000	(0.063)	0	0	0
17/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,942.0000	3,934.0000	(0.203)	0	0	0
17/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	496.0000	491.0000	(1.008)	0	0	0
17/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,567.0000	2,566.0000	(0.039)	0	0	0
17/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	601.0000	598.0000	(0.499)	0	0	0
17/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	131.0000	132.0000	0.763	0	0	0
17/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
17/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,725.0000	1,720.0000	(0.290)	0	0	0
17/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,814.0000	1,809.0000	(0.276)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	766.0000	763.0000	(0.392)	0	0	0
17/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	665.0000	662.0000	(0.451)	0	0	0
17/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,938.0000	1,936.0000	(0.103)	0	0	0
17/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,081.0000	2,079.0000	(0.096)	0	0	0
17/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	901.0000	900.0000	(0.111)	0	0	0
17/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,006.0000	8,008.0000	0.025	0	0	0
17/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,365.0000	3,357.0000	(0.238)	0	0	0
17/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	211.0000	205.0000	(2.844)	0	0	0
17/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,604.0000	3,596.0000	(0.222)	0	0	0
17/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	531.0000	526.0000	(0.942)	0	0	0
17/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	37.0000	37.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
17/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	31.0000	31.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	52.0000	42.0000	(19.231)	0	0	0
17/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	633.0000	630.0000	(0.474)	0	0	0
17/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	154.0000	155.0000	0.649	0	0	0
17/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,382.0000	4,377.0000	(0.114)	0	0	0
17/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,903.0000	1,898.0000	(0.263)	0	0	0
17/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	211.0000	205.0000	(2.844)	0	0	0
17/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	77.0000	67.0000	(12.987)	0	0	0
17/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	253.0000	253.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,916.0000	5,917.0000	0.017	0	0	0
17/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,814.0000	1,809.0000	(0.276)	0	0	0
17/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,129.0000	2,127.0000	(0.094)	0	0	0
17/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,129.0000	3,120.0000	(0.288)	0	0	0
17/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	432.0000	431.0000	(0.231)	0	0	0
17/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,262.0000	2,256.0000	(0.265)	0	0	0
17/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	420.0000	415.0000	(1.190)	0	0	13,397
17/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
17/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	293.0000	293.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,653.0000	3,651.0000	(0.055)	0	0	0
17/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	195.0000	189.0000	(3.077)	0	0	0
17/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	229.0000	223.0000	(2.620)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,109.0000	3,107.0000	(0.064)	0	0	0
17/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	40.0000	40.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,102.0000	1,101.0000	(0.091)	0	0	0
17/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,752.0000	1,750.0000	(0.114)	0	0	0
17/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	568.0000	564.0000	(0.704)	0	0	0
17/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	513.0000	509.0000	(0.780)	0	0	0
17/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	168.0000	169.0000	0.595	0	0	0
17/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,951.0000	3,950.0000	(0.025)	0	0	0
17/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	680.0000	677.0000	(0.441)	0	0	0
17/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,993.0000	1,988.0000	(0.251)	0	0	0
17/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,907.0000	7,908.0000	0.013	0	0	0
17/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	873.0000	869.0000	(0.458)	0	0	0
17/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,961.0000	2,959.0000	(0.068)	0	0	0
17/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	841.0000	839.0000	(0.238)	0	0	0
17/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	217.0000	211.0000	(2.765)	0	0	0
17/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,852.0000	3,850.0000	(0.052)	0	0	0
17/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	589.0000	585.0000	(0.679)	0	0	0
17/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	181.0000	175.0000	(3.315)	0	0	0
17/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	184.0000	184.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	570.0000	567.0000	(0.526)	0	0	0
17/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,470.0000	2,468.0000	(0.081)	0	0	0
17/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,985.0000	1,983.0000	(0.101)	0	0	0
17/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,509.0000	1,504.0000	(0.331)	0	0	0
17/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
17/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,525.0000	1,523.0000	(0.131)	0	0	0
17/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,942.0000	2,933.0000	(0.306)	0	0	0
17/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,769.0000	1,764.0000	(0.283)	0	0	0
17/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,223.0000	3,215.0000	(0.248)	0	0	0
17/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
17/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	485.0000	483.0000	(0.412)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	383.0000	381.0000	(0.522)	0	0	0
17/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,176.0000	3,167.0000	(0.283)	0	0	0
17/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,031.0000	1,031.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	633.0000	630.0000	(0.474)	0	0	0
17/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0
17/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	43.0000	43.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,665.0000	2,658.0000	(0.263)	0	0	0
17/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	549.0000	545.0000	(0.729)	0	0	0
17/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	513.0000	510.0000	(0.585)	0	0	0
17/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
17/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,682.0000	1,677.0000	(0.297)	0	0	0
17/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	964.0000	963.0000	(0.104)	0	0	0
17/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	77.0000	77.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,810.0000	6,811.0000	0.015	0	0	0
17/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	206.0000	199.0000	(3.398)	0	0	0
17/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
17/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,862.0000	2,861.0000	(0.035)	0	0	0
17/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
17/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,320.0000	5,319.0000	(0.019)	0	0	0
17/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	160.0000	153.0000	(4.375)	0	0	0
17/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	347.0000	341.0000	(1.729)	0	0	0
17/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,137.0000	4,130.0000	(0.169)	0	0	0
17/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,023.0000	5,021.0000	(0.040)	0	0	0
17/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,552.0000	1,547.0000	(0.322)	0	0	0
17/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,186.0000	4,179.0000	(0.167)	0	0	0
17/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,066.0000	1,066.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	730.0000	728.0000	(0.274)	0	0	0
17/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
17/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	217.0000	217.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	234.0000	235.0000	0.427	0	0	0
17/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,512.0000	6,513.0000	0.015	0	0	0
17/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,455.0000	3,453.0000	(0.058)	0	0	0
17/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,226.0000	2,224.0000	(0.090)	0	0	0
17/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
17/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	249.0000	243.0000	(2.410)	0	0	0
17/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,458.0000	7,459.0000	0.013	0	0	0
17/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,449.0000	4,447.0000	(0.045)	0	0	0
17/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	28.0000	28.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	54.0000	44.0000	(18.519)	0	0	0
17/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,469.0000	5,469.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	932.0000	931.0000	(0.107)	0	0	0
17/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,518.0000	2,517.0000	(0.040)	0	0	0
17/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,382.0000	1,378.0000	(0.289)	0	0	0
17/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	336.0000	335.0000	(0.298)	0	0	0
17/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,845.0000	3,837.0000	(0.208)	0	0	0
17/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	123.0000	124.0000	0.813	0	0	0
17/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,558.0000	7,559.0000	0.013	0	0	0
17/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	90.0000	80.0000	(11.111)	0	0	12,462
17/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,138.0000	1,138.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,099.0000	1,095.0000	(0.364)	0	0	0
17/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,556.0000	3,548.0000	(0.225)	0	0	0
17/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	140.0000	141.0000	0.714	0	0	0
17/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,010.0000	3,009.0000	(0.033)	0	0	0
17/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	784.0000	782.0000	(0.255)	0	0	0
17/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,039.0000	4,031.0000	(0.198)	0	0	0
17/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	280.0000	274.0000	(2.143)	0	0	0
17/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	36.0000	28.0000	(22.222)	0	0	0
17/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,988.0000	2,980.0000	(0.268)	0	0	0
17/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	873.0000	869.0000	(0.458)	0	0	0
17/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	34.0000	34.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,032.0000	2,031.0000	(0.049)	0	0	0
17/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,221.0000	1,220.0000	(0.082)	0	0	0
17/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,767.0000	5,767.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	870.0000	869.0000	(0.115)	0	0	0
17/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	273.0000	272.0000	(0.366)	0	0	0
17/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,508.0000	3,500.0000	(0.228)	0	0	0
17/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,757.0000	7,758.0000	0.013	0	0	0
17/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	326.0000	320.0000	(1.840)	0	0	0
17/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	420.0000	415.0000	(1.190)	0	0	0
17/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	705.0000	702.0000	(0.426)	0	0	0
17/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	407.0000	406.0000	(0.246)	0	0	0
17/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	394.0000	389.0000	(1.269)	0	0	0
17/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,568.0000	5,568.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	80.0000	70.0000	(12.500)	0	0	0
17/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	946.0000	942.0000	(0.423)	0	0	0
17/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	997.0000	997.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	369.0000	364.0000	(1.355)	0	0	0
17/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,082.0000	3,073.0000	(0.292)	0	0	0
17/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	381.0000	376.0000	(1.312)	0	0	0
17/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	200.0000	200.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,218.0000	1,214.0000	(0.328)	0	0	0
17/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,392.0000	1,391.0000	(0.072)	0	0	0
17/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	88.0000	88.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,001.0000	3,999.0000	(0.050)	0	0	0
17/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	984.0000	980.0000	(0.407)	0	0	0
17/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	94.0000	95.0000	1.064	0	0	0
17/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,372.0000	2,370.0000	(0.084)	0	0	0
17/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,022.0000	1,018.0000	(0.391)	0	0	0
17/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,436.0000	1,435.0000	(0.070)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	326.0000	320.0000	(1.840)	0	0	0
17/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,356.0000	3,354.0000	(0.060)	0	0	0
17/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,178.0000	1,174.0000	(0.340)	0	0	0
17/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,349.0000	4,348.0000	(0.023)	0	0	0
17/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
17/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,668.0000	5,668.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,700.0000	3,692.0000	(0.216)	0	0	0
17/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,178.0000	1,174.0000	(0.340)	0	0	0
17/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,263.0000	1,262.0000	(0.079)	0	0	0
17/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	316.0000	310.0000	(1.899)	0	0	0
17/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	115.0000	116.0000	0.870	0	0	0
17/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
17/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
17/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,413.0000	3,404.0000	(0.264)	0	0	0
17/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,363.0000	6,364.0000	0.016	0	0	0
17/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	101.0000	101.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,875.0000	4,872.0000	(0.062)	0	0	0
17/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,666.0000	2,664.0000	(0.075)	0	0	0
17/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,150.0000	4,148.0000	(0.048)	0	0	0
17/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,657.0000	7,658.0000	0.013	0	0	0
17/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	249.0000	243.0000	(2.410)	0	0	0
17/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,218.0000	2,213.0000	(0.225)	0	0	0
17/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	142.0000	135.0000	(4.930)	0	0	0
17/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,769.0000	1,764.0000	(0.283)	0	0	0
17/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	264.0000	258.0000	(2.273)	0	0	0
17/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,466.0000	1,462.0000	(0.273)	0	0	0
17/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	206.0000	199.0000	(3.398)	0	0	0
17/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,858.0000	1,853.0000	(0.269)	0	0	0
17/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	166.0000	159.0000	(4.217)	0	0	0
17/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,306.0000	2,300.0000	(0.260)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	154.0000	146.0000	(5.195)	0	0	0
17/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,552.0000	1,547.0000	(0.322)	0	0	0
17/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,274.0000	2,273.0000	(0.044)	0	0	0
17/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,395.0000	2,388.0000	(0.292)	0	0	0
17/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	236.0000	230.0000	(2.542)	0	0	0
17/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	97.0000	87.0000	(10.309)	0	0	0
17/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	181.0000	175.0000	(3.315)	0	0	0
17/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,849.0000	2,841.0000	(0.281)	0	0	0
17/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,638.0000	1,633.0000	(0.305)	0	0	0
17/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,797.0000	3,789.0000	(0.211)	0	0	0
17/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	160.0000	153.0000	(4.375)	0	0	0
17/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
17/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,262.0000	2,256.0000	(0.265)	0	0	0
17/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,349.0000	1,348.0000	(0.074)	0	0	0
17/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	242.0000	236.0000	(2.479)	0	0	0
17/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,595.0000	1,590.0000	(0.313)	0	0	0
17/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	154.0000	146.0000	(5.195)	0	0	0
17/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,218.0000	2,213.0000	(0.225)	0	0	0
17/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,249.0000	4,248.0000	(0.024)	0	0	0
17/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	166.0000	159.0000	(4.217)	0	0	0
17/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,638.0000	1,633.0000	(0.305)	0	0	0
17/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,306.0000	2,300.0000	(0.260)	0	0	0
17/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,484.0000	2,477.0000	(0.282)	0	0	0
17/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,083.0000	2,078.0000	(0.240)	0	0	0
17/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,439.0000	2,433.0000	(0.246)	0	0	0
17/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	137.0000	129.0000	(5.839)	0	0	0
17/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	132.0000	124.0000	(6.061)	0	0	0
17/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	236.0000	230.0000	(2.542)	0	0	0
17/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,257.0000	3,255.0000	(0.061)	0	0	0
17/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	217.0000	211.0000	(2.765)	0	0	0
17/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,620.0000	2,612.0000	(0.305)	0	0	0
17/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
17/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	127.0000	118.0000	(7.087)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R	2009/12/14	14.15	Put	Currency Future	2,529.0000	2,522.0000	(0.277)	0	0	0
17/07/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,350.0000	2,344.0000	(0.255)	0	0	0
17/07/2009	€ / R	2009/12/14	14.05	Call	Currency Future	137.0000	129.0000	(5.839)	0	0	0
17/07/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,439.0000	2,433.0000	(0.246)	0	0	0
17/07/2009	€ / R	2009/12/14	13.95	Call	Currency Future	148.0000	140.0000	(5.405)	0	0	0
17/07/2009	€ / R	2009/12/14	13.75	Call	Currency Future	172.0000	166.0000	(3.488)	0	0	0
17/07/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,174.0000	2,169.0000	(0.230)	0	0	0
17/07/2009	€ / R	2009/12/14	12.80	Put	Currency Future	1,341.0000	1,336.0000	(0.373)	0	0	0
17/07/2009	€ / R	2009/12/14	12.70	Put	Currency Future	1,259.0000	1,254.0000	(0.397)	0	0	0
17/07/2009	€ / R	2009/12/14	12.70	Call	Currency Future	307.0000	301.0000	(1.954)	0	0	0
17/07/2009	€ / R	2009/12/14	12.75	Call	Currency Future	297.0000	291.0000	(2.020)	0	0	0
17/07/2009	€ / R	2009/12/14	12.75	Put	Currency Future	1,300.0000	1,295.0000	(0.385)	0	0	0
17/07/2009	€ / R	2009/12/14	12.80	Call	Currency Future	289.0000	283.0000	(2.076)	0	0	0
17/07/2009	€ / R	2009/12/14	12.15	Call	Currency Future	434.0000	429.0000	(1.152)	0	0	0
17/07/2009	€ / R	2009/12/14	12.65	Call	Currency Future	316.0000	310.0000	(1.899)	0	0	0
17/07/2009	€ / R	2009/12/14	12.25	Call	Currency Future	407.0000	402.0000	(1.229)	0	0	0
17/07/2009	€ / R	2009/12/14	12.25	Put	Currency Future	909.0000	905.0000	(0.440)	0	0	0
17/07/2009	€ / R	2009/12/14	12.15	Put	Currency Future	837.0000	833.0000	(0.478)	0	0	0
17/07/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,218.0000	1,214.0000	(0.328)	0	0	0
17/07/2009	€ / R	2009/12/14	12.55	Call	Currency Future	336.0000	330.0000	(1.786)	0	0	0
17/07/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,022.0000	1,018.0000	(0.391)	0	0	0
17/07/2009	€ / R	2009/12/14	12.40	Call	Currency Future	369.0000	364.0000	(1.355)	0	0	0
17/07/2009	€ / R	2009/12/14	12.55	Put	Currency Future	1,138.0000	1,134.0000	(0.351)	0	0	0
17/07/2009	€ / R	2009/12/14	12.45	Put	Currency Future	1,060.0000	1,056.0000	(0.377)	0	0	0
17/07/2009	€ / R	2009/12/14	12.45	Call	Currency Future	358.0000	352.0000	(1.676)	0	0	0
17/07/2009	€ / R	2010/03/15			Currency Future	11.9480	11.9458	(0.018)	0.0000	0.0000	86
17/07/2009	€ / R	2010/03/15	11.00	Call	Currency Future	1,223.0000	1,220.0000	(0.245)	0	0	0
17/07/2009	€ / R	2010/03/15	18.05	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
17/07/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,963.0000	1,961.0000	(0.102)	0	0	0
17/07/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,154.0000	3,151.0000	(0.095)	0	0	0
17/07/2009	€ / R	2010/03/15	12.80	Call	Currency Future	493.0000	488.0000	(1.014)	0	0	0
17/07/2009	€ / R	2010/03/15	16.25	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
17/07/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,861.0000	3,859.0000	(0.052)	0	0	0
17/07/2009	€ / R	2010/03/15	10.00	Put	Currency Future	59.0000	59.0000	-	0	0	0
17/07/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,146.0000	6,144.0000	(0.033)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	126.0000	121.0000	(3.968)	0	0	0
17/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	202.0000	197.0000	(2.475)	0	0	0
17/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	671.0000	666.0000	(0.745)	0	0	0
17/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	213.0000	212.0000	(0.469)	0	0	0
17/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,476.0000	3,474.0000	(0.058)	0	0	0
17/07/2009	€ / R 2010/03/15	8.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,007.0000	2,005.0000	(0.100)	0	0	0
17/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,274.0000	4,272.0000	(0.047)	0	0	0
17/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	32.0000	32.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	873.0000	870.0000	(0.344)	0	0	0
17/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,197.0000	2,194.0000	(0.137)	0	0	0
17/07/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,117.0000	8,119.0000	0.025	0	0	0
17/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	314.0000	309.0000	(1.592)	0	0	0
17/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	49.0000	49.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	116.0000	111.0000	(4.310)	0	0	0
17/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	29.0000	29.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	135.0000	130.0000	(3.704)	0	0	0
17/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,345.0000	1,342.0000	(0.223)	0	0	0
17/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,415.0000	4,412.0000	(0.068)	0	0	0
17/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	907.0000	904.0000	(0.331)	0	0	0
17/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,266.0000	2,263.0000	(0.132)	0	0	0
17/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,361.0000	1,357.0000	(0.294)	0	0	0
17/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	0
17/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,087.0000	4,084.0000	(0.073)	0	0	0
17/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	326.0000	321.0000	(1.534)	0	0	0
17/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,781.0000	2,779.0000	(0.072)	0	0	0
17/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	122.0000	118.0000	(3.279)	0	0	0
17/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	281.0000	276.0000	(1.779)	0	0	0
17/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,992.0000	3,990.0000	(0.050)	0	0	0
17/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,571.0000	2,568.0000	(0.117)	0	0	0
17/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	33.0000	33.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,338.0000	3,335.0000	(0.090)	0	0	0
17/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,483.0000	2,480.0000	(0.121)	0	0	0
17/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	211.0000	206.0000	(2.370)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	93.0000	93.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,049.0000	6,046.0000	(0.050)	0	0	0
17/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,762.0000	3,760.0000	(0.053)	0	0	0
17/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,919.0000	7,921.0000	0.025	0	0	0
17/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	186.0000	181.0000	(2.688)	0	0	0
17/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	78.0000	78.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,173.0000	3,171.0000	(0.063)	0	0	0
17/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,708.0000	1,704.0000	(0.234)	0	0	0
17/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
17/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
17/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,440.0000	2,437.0000	(0.123)	0	0	0
17/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,131.0000	1,128.0000	(0.265)	0	0	0
17/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,156.0000	4,154.0000	(0.048)	0	0	0
17/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	5,951.0000	5,948.0000	(0.050)	0	0	0
17/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,977.0000	2,975.0000	(0.067)	0	0	0
17/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	846.0000	842.0000	(0.473)	0	0	0
17/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	71.0000	71.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	182.0000	177.0000	(2.747)	0	0	0
17/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
17/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,195.0000	6,193.0000	(0.032)	0	0	0
17/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,161.0000	1,158.0000	(0.258)	0	0	0
17/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	333.0000	332.0000	(0.300)	0	0	0
17/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
17/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,167.0000	8,169.0000	0.024	0	0	0
17/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,625.0000	1,622.0000	(0.185)	0	0	0
17/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	655.0000	652.0000	(0.458)	0	0	0
17/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,063.0000	3,060.0000	(0.098)	0	0	0
17/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
17/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	313.0000	312.0000	(0.319)	0	0	0
17/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,424.0000	1,420.0000	(0.281)	0	0	0
17/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,178.0000	2,175.0000	(0.138)	0	0	0
17/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,018.0000	8,020.0000	0.025	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,833.0000	1,831.0000	(0.109)	0	0	0
17/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,039.0000	4,037.0000	(0.050)	0	0	0
17/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	941.0000	938.0000	(0.319)	0	0	0
17/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,584.0000	1,581.0000	(0.189)	0	0	0
17/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	423.0000	418.0000	(1.182)	0	0	0
17/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	713.0000	711.0000	(0.281)	0	0	0
17/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	25.0000	25.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	85.0000	85.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	50.0000	50.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	639.0000	634.0000	(0.782)	0	0	0
17/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	288.0000	283.0000	(1.736)	0	0	0
17/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	472.0000	466.0000	(1.271)	0	0	0
17/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	846.0000	842.0000	(0.473)	0	0	0
17/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,102.0000	1,098.0000	(0.363)	0	0	0
17/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,148.0000	2,146.0000	(0.093)	0	0	0
17/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	655.0000	650.0000	(0.763)	0	0	0
17/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,452.0000	4,450.0000	(0.045)	0	0	0
17/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	432.0000	427.0000	(1.157)	0	0	0
17/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,100.0000	2,098.0000	(0.095)	0	0	0
17/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	626.0000	624.0000	(0.319)	0	0	0
17/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	269.0000	263.0000	(2.230)	0	0	0
17/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	354.0000	352.0000	(0.565)	0	0	0
17/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	26.0000	26.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	807.0000	805.0000	(0.248)	0	0	0
17/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,228.0000	4,225.0000	(0.071)	0	0	0
17/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,290.0000	1,286.0000	(0.310)	0	0	0
17/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	824.0000	819.0000	(0.607)	0	0	0
17/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,368.0000	4,365.0000	(0.069)	0	0	0
17/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,124.0000	3,122.0000	(0.064)	0	0	0
17/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	598.0000	596.0000	(0.334)	0	0	0
17/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,811.0000	3,809.0000	(0.052)	0	0	0
17/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	803.0000	798.0000	(0.623)	0	0	0
17/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	598.0000	596.0000	(0.334)	0	0	0
17/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	15.0000	15.0000	-	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
17/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,107.0000	4,105.0000	(0.049)	0	0	0
17/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	761.0000	756.0000	(0.657)	0	0	0
17/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	406.0000	400.0000	(1.478)	0	0	0
17/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,325.0000	1,322.0000	(0.226)	0	0	0
17/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,467.0000	3,464.0000	(0.087)	0	0	0
17/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,544.0000	1,540.0000	(0.259)	0	0	0
17/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	375.0000	374.0000	(0.267)	0	0	0
17/07/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,879.0000	2,877.0000	(0.069)	0	0	0
17/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,960.0000	3,957.0000	(0.076)	0	0	0
17/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,488.0000	2,486.0000	(0.080)	0	0	0
17/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	295.0000	289.0000	(2.034)	0	0	0
17/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,713.0000	3,711.0000	(0.054)	0	0	0
17/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	227.0000	226.0000	(0.441)	0	0	0
17/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,397.0000	2,393.0000	(0.167)	0	0	0
17/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	544.0000	542.0000	(0.368)	0	0	0
17/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,073.0000	1,070.0000	(0.280)	0	0	0
17/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,430.0000	3,427.0000	(0.087)	0	0	0
17/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,385.0000	1,381.0000	(0.289)	0	0	0
17/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0
17/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	420.0000	418.0000	(0.476)	0	0	0
17/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	34.0000	34.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,527.0000	2,524.0000	(0.119)	0	0	0
17/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	275.0000	274.0000	(0.364)	0	0	0
17/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	744.0000	741.0000	(0.403)	0	0	0
17/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	705.0000	700.0000	(0.709)	0	0	0
17/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,292.0000	3,289.0000	(0.091)	0	0	0
17/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,830.0000	2,828.0000	(0.071)	0	0	0
17/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,732.0000	2,730.0000	(0.073)	0	0	0
17/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	414.0000	409.0000	(1.208)	0	0	0
17/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,108.0000	3,105.0000	(0.097)	0	0	0
17/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	742.0000	737.0000	(0.674)	0	0	0
17/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	442.0000	436.0000	(1.357)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,321.0000	4,319.0000	(0.046)	0	0	0
17/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	941.0000	936.0000	(0.531)	0	0	0
17/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,791.0000	1,788.0000	(0.168)	0	0	0
17/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,666.0000	1,663.0000	(0.180)	0	0	0
17/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	206.0000	201.0000	(2.427)	0	0	0
17/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	294.0000	293.0000	(0.340)	0	0	0
17/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
17/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	493.0000	491.0000	(0.406)	0	0	0
17/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	275.0000	270.0000	(1.818)	0	0	0
17/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,222.0000	2,219.0000	(0.135)	0	0	0
17/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,192.0000	1,188.0000	(0.336)	0	0	0
17/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	52.0000	52.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	178.0000	173.0000	(2.809)	0	0	0
17/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	320.0000	315.0000	(1.563)	0	0	0
17/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	65.0000	65.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	27.0000	27.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	31.0000	31.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	483.0000	477.0000	(1.242)	0	0	0
17/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	40.0000	40.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	688.0000	683.0000	(0.727)	0	0	0
17/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	242.0000	241.0000	(0.413)	0	0	0
17/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,708.0000	1,705.0000	(0.176)	0	0	0
17/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	452.0000	446.0000	(1.327)	0	0	0
17/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,587.0000	1,584.0000	(0.189)	0	0	0
17/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	840.0000	837.0000	(0.357)	0	0	0
17/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,075.0000	3,073.0000	(0.065)	0	0	0
17/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
17/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,354.0000	2,350.0000	(0.170)	0	0	0
17/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	139.0000	138.0000	(0.719)	0	0	0
17/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	782.0000	777.0000	(0.639)	0	0	0
17/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,058.0000	4,056.0000	(0.049)	0	0	0
17/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,635.0000	2,632.0000	(0.114)	0	0	0
17/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	302.0000	296.0000	(1.987)	0	0	0
17/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,910.0000	3,908.0000	(0.051)	0	0	0
17/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,384.0000	3,381.0000	(0.089)	0	0	0
17/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	110.0000	109.0000	(0.909)	0	0	0

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17/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	3,027.0000	3,024.0000	(0.099)	0	0	0
17/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,928.0000	2,926.0000	(0.068)	0	0	0
17/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	1,018.0000	1,014.0000	(0.393)	0	0	0
17/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	723.0000	718.0000	(0.692)	0	0	0
17/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	30.0000	30.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,876.0000	1,874.0000	(0.107)	0	0	0
17/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	609.0000	604.0000	(0.821)	0	0	0
17/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	892.0000	888.0000	(0.448)	0	0	0
17/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	775.0000	772.0000	(0.387)	0	0	0
17/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	389.0000	384.0000	(1.285)	0	0	0
17/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	54.0000	54.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	684.0000	681.0000	(0.439)	0	0	0
17/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,919.0000	1,917.0000	(0.104)	0	0	0
17/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,659.0000	2,656.0000	(0.113)	0	0	0
17/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,052.0000	2,049.0000	(0.146)	0	0	0
17/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,710.0000	3,707.0000	(0.081)	0	0	0
17/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	167.0000	163.0000	(2.395)	0	0	0
17/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,009.0000	4,007.0000	(0.050)	0	0	0
17/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,466.0000	5,463.0000	(0.055)	0	0	0
17/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	158.0000	153.0000	(3.165)	0	0	0
17/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,569.0000	3,567.0000	(0.056)	0	0	0
17/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,792.0000	2,789.0000	(0.107)	0	0	0
17/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,011.0000	1,008.0000	(0.297)	0	0	0
17/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	567.0000	561.0000	(1.058)	0	0	0
17/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,119.0000	1,116.0000	(0.268)	0	0	0
17/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,614.0000	3,612.0000	(0.055)	0	0	0
17/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,353.0000	4,351.0000	(0.046)	0	0	0
17/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	366.0000	361.0000	(1.366)	0	0	0
17/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,601.0000	4,599.0000	(0.043)	0	0	0
17/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,918.0000	1,915.0000	(0.156)	0	0	0

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17/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	240.0000	235.0000	(2.083)	0	0	0
17/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,255.0000	1,252.0000	(0.239)	0	0	0
17/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,504.0000	1,500.0000	(0.266)	0	0	0
17/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
17/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,369.0000	3,366.0000	(0.089)	0	0	0
17/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	257.0000	256.0000	(0.389)	0	0	0
17/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	21.0000	21.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,464.0000	1,460.0000	(0.273)	0	0	0
17/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	43.0000	43.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	352.0000	347.0000	(1.420)	0	0	0
17/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	161.0000	160.0000	(0.621)	0	0	0
17/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
17/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,791.0000	1,788.0000	(0.168)	0	0	0
17/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	194.0000	188.0000	(3.093)	0	0	0
17/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,004.0000	2,001.0000	(0.150)	0	0	0
17/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,246.0000	3,243.0000	(0.092)	0	0	0
17/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,424.0000	7,425.0000	0.013	0	0	0
17/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	257.0000	252.0000	(1.946)	0	0	0
17/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	151.0000	147.0000	(2.649)	0	0	0
17/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,181.0000	4,178.0000	(0.072)	0	0	0
17/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,803.0000	3,801.0000	(0.053)	0	0	0
17/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,134.0000	4,132.0000	(0.048)	0	0	0
17/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,708.0000	5,705.0000	(0.053)	0	0	0
17/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	309.0000	303.0000	(1.942)	0	0	0
17/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
17/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,311.0000	2,307.0000	(0.173)	0	0	0
17/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,805.0000	5,802.0000	(0.052)	0	0	0
17/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	198.0000	193.0000	(2.525)	0	0	0
17/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,200.0000	3,197.0000	(0.094)	0	0	0
17/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	132.0000	128.0000	(3.030)	0	0	0
17/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	462.0000	456.0000	(1.299)	0	0	0
17/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,107.0000	4,105.0000	(0.049)	0	0	0
17/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,509.0000	1,506.0000	(0.199)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,391.0000	2,388.0000	(0.125)	0	0	0
17/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,770.0000	7,772.0000	0.026	0	0	0
17/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,572.0000	7,574.0000	0.026	0	0	0
17/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
17/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,611.0000	5,608.0000	(0.053)	0	0	0
17/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
17/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,671.0000	7,673.0000	0.026	0	0	0
17/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	505.0000	499.0000	(1.188)	0	0	0
17/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,307.0000	1,303.0000	(0.306)	0	0	0
17/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	332.0000	327.0000	(1.506)	0	0	0
17/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	215.0000	210.0000	(2.326)	0	0	0
17/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	199.0000	198.0000	(0.503)	0	0	0
17/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,134.0000	2,131.0000	(0.141)	0	0	0
17/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,397.0000	1,394.0000	(0.215)	0	0	0
17/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,245.0000	2,243.0000	(0.089)	0	0	0
17/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	47.0000	47.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,205.0000	4,203.0000	(0.048)	0	0	0
17/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,222.0000	3,219.0000	(0.093)	0	0	0
17/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	24.0000	24.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,017.0000	3,014.0000	(0.099)	0	0	0
17/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	143.0000	138.0000	(3.497)	0	0	0
17/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	3,945.0000	3,942.0000	(0.076)	0	0	0
17/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,271.0000	3,268.0000	(0.092)	0	0	0
17/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	23.0000	23.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,294.0000	2,291.0000	(0.131)	0	0	0
17/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,255.0000	4,252.0000	(0.071)	0	0	0
17/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
17/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,434.0000	1,431.0000	(0.209)	0	0	0
17/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	516.0000	511.0000	(0.969)	0	0	0
17/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	3,898.0000	3,895.0000	(0.077)	0	0	0
17/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	146.0000	141.0000	(3.425)	0	0	0
17/07/2009	€ / R 2010/03/15	14.70	Put	Currency Future	2,972.0000	2,969.0000	(0.101)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,268.0000	1,265.0000	(0.237)	0	0	0
17/07/2009	€ / R	2010/03/15	10.70	Put	Currency Future	186.0000	185.0000	(0.538)	0	0	0
17/07/2009	€ / R	2010/03/15	13.70	Call	Currency Future	339.0000	333.0000	(1.770)	0	0	0
17/07/2009	€ / R	2010/03/15	14.70	Call	Currency Future	220.0000	215.0000	(2.273)	0	0	0
17/07/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,091.0000	2,087.0000	(0.191)	0	0	0
17/07/2009	AL12	2009/08/06			Index Future	313.7390	313.9260	0.060	0.0000	0.0000	0
17/07/2009	AL13	2009/08/06			Index Future	244.5520	244.5390	(0.005)	0.0000	0.0000	7
17/07/2009	AL37	2009/08/06			Index Future	275.7890	275.9280	0.050	0.0000	0.0000	0
17/07/2009	AL7T	2009/08/06			Index Future	308.4730	308.6680	0.063	0.0000	0.0000	0
17/07/2009	ALBI	2009/08/06			Index Future	287.4440	287.1840	(0.090)	287.4700	287.4700	695
17/07/2009	ALBI	2009/11/05			Index Future	292.6400	292.3740	(0.091)	0.0000	0.0000	0
17/07/2009	ALBI	2010/02/04			Index Future	298.2370	298.4020	0.055	0.0000	0.0000	0
17/07/2009	CRD1	2009/08/06			Index Future	123.9250	123.9870	0.050	0.0000	0.0000	2
17/07/2009	CRD1	2009/11/05			Index Future	126.1740	126.2380	0.051	0.0000	0.0000	0
17/07/2009	CRD1	2010/02/04			Index Future	128.5580	128.6220	0.050	0.0000	0.0000	0
17/07/2009	GOVI	2009/08/06			jGovi	289.3540	289.6080	0.088	0.0000	0.0000	566
17/07/2009	GOVI	2009/11/05			jGovi	294.5490	294.8075	0.088	0.0000	0.0000	0
17/07/2009	GOVI	2010/02/04			jGovi	300.1130	300.3765	0.088	0.0000	0.0000	0
17/07/2009	ILBI	2009/08/06			Index Future	357.6960	357.6960	-	0.0000	0.0000	3
17/07/2009	ILBI	2009/11/05			Index Future	364.8680	364.8680	-	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
17/07/2009	J153	2010/08/31			jSwap	7.8820	7.8740	(0.101)	0.0000	0.0000	0
17/07/2009	J157	2015/09/15			jSwap	8.9780	8.9650	(0.145)	0.0000	0.0000	0
17/07/2009	J186	2026/12/21			jSwap	8.6180	8.5870	(0.360)	0.0000	0.0000	0
17/07/2009	J201	2014/12/22			jSwap	8.8480	8.8310	(0.192)	0.0000	0.0000	0
17/07/2009	J203	2017/09/15			jSwap	9.1030	9.0910	(0.132)	0.0000	0.0000	0
17/07/2009	J204	2018/12/21			jSwap	9.1130	9.0940	(0.208)	0.0000	0.0000	0
17/07/2009	J207	2020/01/15			jSwap	9.1170	9.1010	(0.175)	0.0000	0.0000	0
17/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
17/07/2009	JFRA	2009/08/06			jFra	7.5460	7.5580	0.159	0.0000	0.0000	0
17/07/2009	JFRA	2009/11/05			jFra	7.2890	7.2910	0.027	0.0000	0.0000	0
17/07/2009	JFRA	2010/02/04			jFra	7.3860	7.3680	(0.244)	0.0000	0.0000	0
17/07/2009	JFRA	2010/05/06			jFra	7.6450	7.6130	(0.419)	0.0000	0.0000	0
17/07/2009	JFRA	2010/08/05			jFra	7.8750	7.8590	(0.203)	0.0000	0.0000	0
17/07/2009	JFRA	2010/11/04			jFra	8.1700	8.1430	(0.330)	0.0000	0.0000	0
17/07/2009	JN02	2009/08/06			jNote	7.8790	7.8630	(0.203)	0.0000	0.0000	0
17/07/2009	JN02	2009/11/05			jNote	8.0380	8.0200	(0.224)	0.0000	0.0000	0
17/07/2009	JN02	2010/02/04			jNote	8.2630	8.2430	(0.242)	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
17/07/2009	JN05	2009/08/06			jNote	8.7420	8.7240	(0.206)	0.0000	0.0000	0
17/07/2009	JN05	2009/11/05			jNote	8.8560	8.8370	(0.215)	0.0000	0.0000	0
17/07/2009	JN05	2010/02/04			jNote	8.9910	8.9720	(0.211)	0.0000	0.0000	0
17/07/2009	JN10	2009/08/06			jNote	9.0410	9.0260	(0.166)	0.0000	0.0000	0
17/07/2009	JN10	2009/11/05			jNote	9.0890	9.0730	(0.176)	0.0000	0.0000	0
17/07/2009	JN10	2010/02/04			jNote	9.1480	9.1310	(0.186)	0.0000	0.0000	0
17/07/2009	JROD	2009/07/31			jRod	7.5850	7.5820	(0.040)	0.0000	0.0000	0
17/07/2009	JROD	2009/08/31			jRod	7.3250	7.3160	(0.123)	0.0000	0.0000	0
17/07/2009	JROD	2009/09/30			jRod	7.5080	7.4950	(0.173)	0.0000	0.0000	0
17/07/2009	JROD	2009/10/30			jRod	7.6640	7.6580	(0.078)	0.0000	0.0000	0
17/07/2009	JROD	2009/11/30			jRod	7.6230	7.6240	0.013	0.0000	0.0000	0
17/07/2009	JROD	2009/12/31			jRod	7.7880	7.7970	0.116	0.0000	0.0000	0
17/07/2009	OTH1	2009/08/06			Index Future	277.1310	273.9920	(1.133)	0.0000	0.0000	3
17/07/2009	OTH1	2009/11/05			Index Future	282.1620	278.9670	(1.132)	0.0000	0.0000	0
17/07/2009	OTH1	2010/02/04			Index Future	287.4920	284.2360	(1.133)	0.0000	0.0000	0
17/07/2009	R153	2009/08/06			Bond Future	7.2320	7.2210	(0.152)	0.0000	0.0000	0
17/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,824.0000	2,835.0000	0.390	0	0	0
17/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
17/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
17/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,578.0000	2,589.0000	0.427	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
17/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,237.0000	1,236.0000	(0.081)	0	0	0
17/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	R157	2009/08/06			Bond Future	8.6010	8.5900	(0.128)	0.0000	0.0000	6,435
17/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,491.0000	3,537.0000	1.318	0	0	0
17/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	92.0000	78.0000	(15.217)	0	0	0
17/07/2009	R157	2009/11/05			Bond Future	8.7000	8.6880	(0.138)	0.0000	0.0000	0
17/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	300.0000	302.0000	0.667	0	0	0
17/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,648.0000	6,589.0000	(0.887)	0	0	0
17/07/2009	R157	2010/02/04			Bond Future	8.7790	8.7660	(0.148)	0.0000	0.0000	0
17/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,061.0000	6,007.0000	(0.891)	0	0	0
17/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	874.0000	884.0000	1.144	0	0	0
17/07/2009	R157	2010/05/06			Bond Future	8.8100	8.7960	(0.159)	0.0000	0.0000	0
17/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,389.0000	2,413.0000	1.005	0	0	0
17/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,860.0000	3,818.0000	(1.088)	0	0	0
17/07/2009	R186	2009/08/06			Bond Future	9.0920	9.0710	(0.231)	0.0000	0.0000	11,013
17/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
17/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	16,683.0000	16,485.0000	(1.187)	0	0	0
17/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,405.0000	1,450.0000	3.203	0	0	0
17/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,279.0000	2,125.0000	(6.757)	0	0	0
17/07/2009	R186	2009/11/05			Bond Future	9.1420	9.1210	(0.230)	0.0000	0.0000	0
17/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,623.0000	14,438.0000	(1.265)	0	0	0
17/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	240.0000	247.0000	2.917	0	0	5,000
17/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,508.0000	3,581.0000	2.081	0	0	0
17/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	432.0000	444.0000	2.778	0	0	240
17/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,260.0000	17,071.0000	(1.095)	0	0	0
17/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,843.0000	4,721.0000	(2.519)	0	0	5,000
17/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,539.0000	2,596.0000	2.245	0	0	0
17/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,283.0000	6,144.0000	(2.212)	0	0	240

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	R186	2010/02/04			Bond Future	9.1870	9.1650	(0.239)	0.0000	0.0000	0
17/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,246.0000	11,088.0000	(1.405)	0	0	0
17/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,097.0000	2,142.0000	2.146	0	0	0
17/07/2009	R186	2010/05/06			Bond Future	9.2120	9.1890	(0.250)	0.0000	0.0000	0
17/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,449.0000	5,540.0000	1.670	0	0	0
17/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	7,406.0000	7,286.0000	(1.620)	0	0	0
17/07/2009	R201	2009/08/06			Bond Future	8.6680	8.6470	(0.242)	0.0000	0.0000	2
17/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	108.0000	90.0000	(16.667)	0	0	0
17/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,531.0000	2,602.0000	2.805	0	0	0
17/07/2009	R201	2009/11/05			Bond Future	8.7460	8.7230	(0.263)	0.0000	0.0000	0
17/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	239.0000	246.0000	2.929	0	0	0
17/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,453.0000	5,367.0000	(1.577)	0	0	0
17/07/2009	R201	2010/02/04			Bond Future	8.8160	8.7920	(0.272)	0.0000	0.0000	0
17/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,779.0000	5,699.0000	(1.384)	0	0	0
17/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	504.0000	517.0000	2.579	0	0	0
17/07/2009	R201	2010/05/06			Bond Future	8.8460	8.8200	(0.294)	0.0000	0.0000	0
17/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,199.0000	3,140.0000	(1.844)	0	0	0
17/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,903.0000	1,941.0000	1.997	0	0	0
17/07/2009	R203	2009/08/06			Bond Future	9.0980	9.0870	(0.121)	0.0000	0.0000	1,570
17/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	702.0000	656.0000	(6.553)	0	0	0
17/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,529.0000	1,543.0000	0.916	0	0	0
17/07/2009	R203	2009/11/05			Bond Future	9.1740	9.1620	(0.131)	0.0000	0.0000	0
17/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	150.0000	151.0000	0.667	0	0	0
17/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,631.0000	9,567.0000	(0.665)	0	0	0
17/07/2009	R203	2010/02/04			Bond Future	9.2460	9.2340	(0.130)	0.0000	0.0000	0
17/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,693.0000	6,640.0000	(0.792)	0	0	0
17/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,064.0000	1,073.0000	0.846	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	R203	2010/05/06			Bond Future	9.2850	9.2720	(0.140)	0.0000	0.0000	0
17/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,379.0000	4,338.0000	(0.936)	0	0	0
17/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,923.0000	2,947.0000	0.821	0	0	0
17/07/2009	R204	2009/08/06			Bond Future	9.1160	9.1050	(0.121)	0.0000	0.0000	1,062
17/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,593.0000	1,606.0000	0.816	0	0	0
17/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	803.0000	751.0000	(6.476)	0	0	0
17/07/2009	R204	2009/11/05			Bond Future	9.1840	9.1730	(0.120)	0.0000	0.0000	0
17/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	160.0000	160.0000	-	0	0	0
17/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,625.0000	10,561.0000	(0.602)	0	0	0
17/07/2009	R204	2010/02/04			Bond Future	9.2460	9.2340	(0.130)	0.0000	0.0000	0
17/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,351.0000	7,293.0000	(0.789)	0	0	0
17/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,164.0000	1,174.0000	0.859	0	0	0
17/07/2009	R204	2010/05/06			Bond Future	9.2820	9.2700	(0.129)	0.0000	0.0000	0
17/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,802.0000	4,760.0000	(0.875)	0	0	0
17/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,218.0000	3,242.0000	0.746	0	0	0
17/07/2009	R206	2009/08/06			Bond Future	8.6800	8.6590	(0.242)	0.0000	0.0000	1,775
17/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	96.0000	80.0000	(16.667)	0	0	0
17/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,074.0000	2,133.0000	2.845	0	0	0
17/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
17/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,136.0000	6,062.0000	(1.206)	0	0	0
17/07/2009	R206	2009/11/05			Bond Future	8.7670	8.7440	(0.262)	0.0000	0.0000	0
17/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,549.0000	4,478.0000	(1.561)	0	0	0
17/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	192.0000	198.0000	3.125	0	0	0
17/07/2009	R206	2010/02/04			Bond Future	8.8480	8.8230	(0.283)	0.0000	0.0000	0
17/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	399.0000	410.0000	2.757	0	0	0
17/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,795.0000	4,727.0000	(1.418)	0	0	0
17/07/2009	R206	2010/05/06			Bond Future	8.8900	8.8630	(0.304)	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
17/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,266.0000	2,220.0000	(2.030)	0	0	0
17/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,845.0000	1,880.0000	1.897	0	0	0
17/07/2009	R207	2009/08/06			Bond Future	9.2150	9.2040	(0.119)	0.0000	0.0000	600
17/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,075.0000	1,016.0000	(5.488)	0	0	0
17/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,286.0000	1,293.0000	0.544	0	0	0
17/07/2009	R207	2009/11/05			Bond Future	9.2790	9.2670	(0.129)	0.0000	0.0000	0
17/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	139.0000	139.0000	-	0	0	0
17/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,565.0000	11,495.0000	(0.605)	0	0	0
17/07/2009	R207	2010/02/04			Bond Future	9.3370	9.3260	(0.118)	0.0000	0.0000	0
17/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,783.0000	7,728.0000	(0.707)	0	0	0
17/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,151.0000	1,160.0000	0.782	0	0	0
17/07/2009	R207	2010/05/06			Bond Future	9.3760	9.3640	(0.128)	0.0000	0.0000	0
17/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,746.0000	3,773.0000	0.721	0	0	0
17/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,470.0000	4,429.0000	(0.917)	0	0	0
17/07/2009	R208	2009/08/06			Bond Future	9.2870	9.2770	(0.108)	0.0000	0.0000	120
17/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,324.0000	1,263.0000	(4.607)	0	0	0
17/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	1,095.0000	1,096.0000	0.091	0	0	0
17/07/2009	R208	2009/11/05			Bond Future	9.3390	9.3280	(0.118)	0.0000	0.0000	0
17/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,659.0000	10,593.0000	(0.619)	0	0	0
17/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	214.0000	215.0000	0.467	0	0	0
17/07/2009	R208	2010/02/04			Bond Future	9.4110	9.3990	(0.128)	0.0000	0.0000	0
17/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,464.0000	1,477.0000	0.888	0	0	0
17/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,146.0000	7,087.0000	(0.826)	0	0	0
17/07/2009	R208	2010/05/06			Bond Future	9.4960	9.4840	(0.126)	0.0000	0.0000	0
17/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,987.0000	4,943.0000	(0.882)	0	0	0
17/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,530.0000	3,556.0000	0.737	0	0	0
17/07/2009	R209	2009/08/06			Bond Future	8.6770	8.6570	(0.230)	0.0000	0.0000	4,596

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,827.0000	1,886.0000	3.229	0	0	0
17/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	102.0000	101.0000	(0.980)	0	0	1,950
17/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,234.0000	1,129.0000	(8.509)	0	0	0
17/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,994.0000	5,830.0000	(2.736)	0	0	0
17/07/2009	R209	2009/11/05			Bond Future	8.7070	8.6860	(0.241)	0.0000	0.0000	0
17/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	887.0000	848.0000	(4.397)	0	0	2,500
17/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	8,634.0000	8,766.0000	1.529	0	0	0
17/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,819.0000	13,655.0000	(1.187)	0	0	0
17/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	262.0000	270.0000	3.053	0	0	0
17/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,407.0000	16,239.0000	(1.024)	0	0	0
17/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	134.0000	137.0000	2.239	0	0	5,000
17/07/2009	R209	2010/02/04			Bond Future	8.7310	8.7100	(0.241)	0.0000	0.0000	0
17/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,107.0000	1,133.0000	2.349	0	0	2,500
17/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,423.0000	1,382.0000	(2.881)	0	0	0
17/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,247.0000	12,102.0000	(1.184)	0	0	0
17/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	10,626.0000	10,756.0000	1.223	0	0	0
17/07/2009	R209	2010/05/06			Bond Future	8.7390	8.7180	(0.240)	0.0000	0.0000	0
17/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,491.0000	4,563.0000	1.603	0	0	0
17/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	6,459.0000	6,362.0000	(1.502)	0	0	0
17/07/2009	TRT1	2009/08/06			Index Future	285.6250	285.7730	0.052	0.0000	0.0000	100
17/07/2009	TRT1	2009/11/05			Index Future	290.8100	290.9610	0.052	0.0000	0.0000	0
17/07/2009	TRT1	2010/02/04			Index Future	296.3030	296.4560	0.052	0.0000	0.0000	0
17/07/2009	ZAAD	2009/09/14			Currency Future	6.5355	6.5300	(0.084)	6.5200	6.5200	178,909
17/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,015.0000	4,020.0000	0.125	0	0	0
17/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	244.0000	247.0000	1.230	0	0	0
17/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	147.0000	144.0000	(2.041)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	476.0000	480.0000	0.840	0	0	0
17/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	21.0000	21.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	211.0000	214.0000	1.422	0	0	0
17/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	476.0000	480.0000	0.840	0	0	0
17/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	699.0000	703.0000	0.572	0	0	0
17/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	49.0000	49.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,936.0000	3,930.0000	(0.152)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	699.0000	703.0000	0.572	0	0	0
17/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,968.0000	1,973.0000	0.254	0	0	0
17/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	653.0000	657.0000	0.613	0	0	0
17/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	393.0000	397.0000	1.018	0	0	0
17/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	181.0000	183.0000	1.105	0	0	0
17/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	147.0000	144.0000	(2.041)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	563.0000	567.0000	0.710	0	0	0
17/07/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	792.0000	796.0000	0.505	0	0	0
17/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	484.0000	479.0000	(1.033)	0	0	0
17/07/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,936.0000	2,930.0000	(0.204)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	615.0000	609.0000	(0.976)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	607.0000	612.0000	0.824	0	0	0
17/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	363.0000	358.0000	(1.377)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	211.0000	214.0000	1.422	0	0	0
17/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
17/07/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,018.0000	2,023.0000	0.248	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	615.0000	609.0000	(0.976)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	745.0000	750.0000	0.671	0	0	0
17/07/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,965.0000	3,970.0000	0.126	0	0	0
17/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	279.0000	282.0000	1.075	0	0	0
17/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	434.0000	438.0000	0.922	0	0	0
17/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	78.0000	78.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
17/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	706.0000	701.0000	(0.708)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,936.0000	1,930.0000	(0.310)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	792.0000	796.0000	0.505	0	0	0
17/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	607.0000	612.0000	0.824	0	0	0
17/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	434.0000	438.0000	0.922	0	0	0
17/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	402.0000	397.0000	(1.244)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	41.0000	41.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	653.0000	657.0000	0.613	0	0	0
17/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	886.0000	891.0000	0.564	0	0	0
17/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	519.0000	523.0000	0.771	0	0	0
17/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	67.0000	67.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	563.0000	567.0000	0.710	0	0	0
17/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,986.0000	3,980.0000	(0.151)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
17/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	944.0000	938.0000	(0.636)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	839.0000	844.0000	0.596	0	0	0
17/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,036.0000	2,030.0000	(0.295)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	354.0000	357.0000	0.847	0	0	0
17/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	527.0000	521.0000	(1.139)	0	0	0
17/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	279.0000	282.0000	1.075	0	0	0
17/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,236.0000	4,230.0000	(0.142)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	934.0000	939.0000	0.535	0	0	0
17/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	166.0000	163.0000	(1.807)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	244.0000	247.0000	1.230	0	0	0
17/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,815.0000	7,820.0000	0.064	0	0	0
17/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,986.0000	1,980.0000	(0.302)	0	0	0
17/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	886.0000	891.0000	0.564	0	0	0
17/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,042.0000	1,036.0000	(0.576)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	354.0000	357.0000	0.847	0	0	0
17/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
17/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	57.0000	57.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,965.0000	7,970.0000	0.063	0	0	0
17/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	67.0000	67.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,487.0000	1,482.0000	(0.336)	0	0	0
17/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	993.0000	987.0000	(0.604)	0	0	0
17/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,136.0000	3,130.0000	(0.191)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	316.0000	319.0000	0.949	0	0	0
17/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	982.0000	987.0000	0.509	0	0	0
17/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,036.0000	4,030.0000	(0.149)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	402.0000	397.0000	(1.244)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,719.0000	1,725.0000	0.349	0	0	0
17/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,215.0000	3,221.0000	0.187	0	0	0
17/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,486.0000	4,480.0000	(0.134)	0	0	0
17/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,015.0000	8,020.0000	0.062	0	0	0
17/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,140.0000	1,134.0000	(0.526)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,031.0000	1,036.0000	0.485	0	0	0
17/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	442.0000	437.0000	(1.131)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
17/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,136.0000	4,130.0000	(0.145)	0	0	0
17/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,236.0000	3,230.0000	(0.185)	0	0	0
17/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,215.0000	6,220.0000	0.080	0	0	0
17/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,865.0000	7,870.0000	0.064	0	0	0
17/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,715.0000	4,720.0000	0.106	0	0	0
17/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,765.0000	3,770.0000	0.133	0	0	0
17/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,136.0000	2,130.0000	(0.281)	0	0	0
17/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,065.0000	4,070.0000	0.123	0	0	0
17/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,091.0000	1,085.0000	(0.550)	0	0	0
17/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,765.0000	7,770.0000	0.064	0	0	0
17/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,815.0000	5,820.0000	0.086	0	0	0
17/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	25.0000	25.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,918.0000	1,924.0000	0.313	0	0	0
17/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	571.0000	565.0000	(1.051)	0	0	0
17/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,865.0000	5,870.0000	0.085	0	0	0
17/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	35.0000	35.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	484.0000	479.0000	(1.033)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	224.0000	220.0000	(1.786)	0	0	0
17/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,289.0000	1,283.0000	(0.465)	0	0	0
17/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	49.0000	49.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	120.0000	122.0000	1.667	0	0	0
17/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,865.0000	3,870.0000	0.129	0	0	0
17/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,236.0000	2,230.0000	(0.268)	0	0	0
17/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,186.0000	2,180.0000	(0.274)	0	0	0
17/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	138.0000	140.0000	1.449	0	0	0
17/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,868.0000	1,874.0000	0.321	0	0	0
17/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,765.0000	5,770.0000	0.087	0	0	0
17/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	660.0000	655.0000	(0.758)	0	0	0
17/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	326.0000	321.0000	(1.534)	0	0	0
17/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,239.0000	1,233.0000	(0.484)	0	0	0

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17/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,986.0000	2,980.0000	(0.201)	0	0	0
17/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,815.0000	3,820.0000	0.131	0	0	0
17/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	753.0000	747.0000	(0.797)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	138.0000	140.0000	1.449	0	0	0
17/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,769.0000	1,774.0000	0.283	0	0	0
17/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	90.0000	91.0000	1.111	0	0	0
17/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,065.0000	6,070.0000	0.082	0	0	0
17/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,015.0000	6,020.0000	0.083	0	0	0
17/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	326.0000	321.0000	(1.534)	0	0	0
17/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,786.0000	2,780.0000	(0.215)	0	0	0
17/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,286.0000	4,280.0000	(0.140)	0	0	0
17/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,915.0000	7,920.0000	0.063	0	0	0
17/07/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,065.0000	8,070.0000	0.062	0	0	0
17/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,015.0000	3,021.0000	0.199	0	0	0
17/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	256.0000	252.0000	(1.563)	0	0	0
17/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,521.0000	1,526.0000	0.329	0	0	0
17/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,086.0000	2,080.0000	(0.288)	0	0	0
17/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,986.0000	5,980.0000	(0.100)	0	0	0
17/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,786.0000	5,780.0000	(0.104)	0	0	0
17/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,915.0000	3,920.0000	0.128	0	0	0
17/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,515.0000	4,520.0000	0.111	0	0	0
17/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,186.0000	4,180.0000	(0.143)	0	0	0

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17/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,915.0000	5,920.0000	0.085	0	0	0
17/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	290.0000	285.0000	(1.724)	0	0	0
17/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,068.0000	2,073.0000	0.242	0	0	0
17/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	104.0000	105.0000	0.962	0	0	0
17/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,189.0000	1,184.0000	(0.421)	0	0	0
17/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,186.0000	3,180.0000	(0.188)	0	0	0
17/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	120.0000	122.0000	1.667	0	0	0
17/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,819.0000	1,824.0000	0.275	0	0	0
17/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	224.0000	220.0000	(1.786)	0	0	0
17/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,086.0000	3,080.0000	(0.194)	0	0	0
17/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,915.0000	7,920.0000	0.063	0	0	0
17/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,915.0000	5,920.0000	0.085	0	0	0
17/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,915.0000	3,920.0000	0.128	0	0	0
17/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	256.0000	252.0000	(1.563)	0	0	0
17/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,086.0000	4,080.0000	(0.147)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	181.0000	183.0000	1.105	0	0	0
17/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	194.0000	190.0000	(2.062)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	158.0000	160.0000	1.266	0	0	0
17/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	166.0000	163.0000	(1.807)	0	0	0
17/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	90.0000	91.0000	1.111	0	0	0
17/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,537.0000	1,531.0000	(0.390)	0	0	0
17/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,036.0000	3,030.0000	(0.198)	0	0	0
17/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,036.0000	6,030.0000	(0.099)	0	0	0
17/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,536.0000	4,530.0000	(0.132)	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
17/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,472.0000	1,477.0000	0.340	0	0	0
17/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,965.0000	5,970.0000	0.084	0	0	0
17/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,465.0000	4,470.0000	0.112	0	0	0
17/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,965.0000	2,971.0000	0.202	0	0	0
17/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14			Currency Future	6.6029	6.5972	(0.086)	0.0000	0.0000	455
17/07/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	680.0000	675.0000	(0.735)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	89.0000	89.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	425.0000	429.0000	0.941	0	0	0
17/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	642.0000	636.0000	(0.935)	0	0	0
17/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	67.0000	67.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	425.0000	429.0000	0.941	0	0	0
17/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	163.0000	165.0000	1.227	0	0	0
17/07/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,948.0000	7,953.0000	0.063	0	0	0
17/07/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	58.0000	58.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	720.0000	714.0000	(0.833)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	228.0000	226.0000	(0.877)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	163.0000	165.0000	1.227	0	0	0
17/07/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	78.0000	78.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	228.0000	226.0000	(0.877)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	279.0000	277.0000	(0.717)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	182.0000	184.0000	1.099	0	0	0
17/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	358.0000	361.0000	0.838	0	0	0
17/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	435.0000	431.0000	(0.920)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	261.0000	259.0000	(0.766)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	214.0000	212.0000	(0.935)	0	0	0
17/07/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	299.0000	296.0000	(1.003)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	533.0000	528.0000	(0.938)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	761.0000	755.0000	(0.788)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	461.0000	464.0000	0.651	0	0	0
17/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,933.0000	1,939.0000	0.310	0	0	0
17/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	466.0000	462.0000	(0.858)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	296.0000	299.0000	1.014	0	0	0
17/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	326.0000	330.0000	1.227	0	0	0
17/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	130.0000	131.0000	0.769	0	0	0
17/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,121.0000	1,115.0000	(0.535)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	497.0000	501.0000	0.805	0	0	0
17/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	466.0000	462.0000	(0.858)	0	0	0
17/07/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	533.0000	528.0000	(0.938)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
17/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	499.0000	494.0000	(1.002)	0	0	0
17/07/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	115.0000	115.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	497.0000	501.0000	0.805	0	0	0
17/07/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,901.0000	3,907.0000	0.154	0	0	0
17/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	214.0000	212.0000	(0.935)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	146.0000	147.0000	0.685	0	0	0
17/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	261.0000	259.0000	(0.766)	0	0	0
17/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,848.0000	7,853.0000	0.064	0	0	0
17/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	130.0000	131.0000	0.769	0	0	0
17/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	568.0000	563.0000	(0.880)	0	0	0
17/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,752.0000	3,758.0000	0.160	0	0	0
17/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,898.0000	7,903.0000	0.063	0	0	0
17/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	461.0000	464.0000	0.651	0	0	0
17/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	358.0000	361.0000	0.838	0	0	0
17/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,848.0000	5,854.0000	0.103	0	0	0
17/07/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,948.0000	5,954.0000	0.101	0	0	0
17/07/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	176.0000	174.0000	(1.136)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	391.0000	395.0000	1.023	0	0	0
17/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,748.0000	7,753.0000	0.065	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	534.0000	538.0000	0.749	0	0	0
17/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	165.0000	163.0000	(1.212)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	435.0000	431.0000	(0.920)	0	0	0
17/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,951.0000	3,957.0000	0.152	0	0	0
17/07/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	573.0000	576.0000	0.524	0	0	0
17/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,898.0000	5,904.0000	0.102	0	0	0
17/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	187.0000	185.0000	(1.070)	0	0	0
17/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	612.0000	616.0000	0.654	0	0	0
17/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	182.0000	184.0000	1.099	0	0	0
17/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	279.0000	277.0000	(0.717)	0	0	0
17/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,851.0000	3,857.0000	0.156	0	0	0
17/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,450.0000	4,455.0000	0.112	0	0	0
17/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	154.0000	153.0000	(0.649)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	244.0000	242.0000	(0.820)	0	0	0
17/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,982.0000	1,987.0000	0.252	0	0	0
17/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	120.0000	119.0000	(0.833)	0	0	0
17/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,501.0000	1,506.0000	0.333	0	0	0
17/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	136.0000	135.0000	(0.735)	0	0	0
17/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,885.0000	1,890.0000	0.265	0	0	0
17/07/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,053.0000	4,047.0000	(0.148)	0	0	0
17/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	733.0000	737.0000	0.546	0	0	0
17/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,153.0000	4,147.0000	(0.144)	0	0	0
17/07/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
17/07/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	817.0000	822.0000	0.612	0	0	0
17/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	101.0000	102.0000	0.990	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	651.0000	655.0000	0.614	0	0	0
17/07/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,748.0000	5,754.0000	0.104	0	0	0
17/07/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,169.0000	1,163.0000	(0.513)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	604.0000	599.0000	(0.828)	0	0	0
17/07/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,073.0000	1,066.0000	(0.652)	0	0	0
17/07/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,561.0000	1,555.0000	(0.384)	0	0	0
17/07/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,057.0000	2,051.0000	(0.292)	0	0	0
17/07/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,156.0000	2,150.0000	(0.278)	0	0	0
17/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
17/07/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	128.0000	126.0000	(1.563)	0	0	0
17/07/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,053.0000	3,048.0000	(0.164)	0	0	0
17/07/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	145.0000	143.0000	(1.379)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	270.0000	273.0000	1.111	0	0	0
17/07/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,749.0000	4,755.0000	0.126	0	0	0
17/07/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,253.0000	3,247.0000	(0.184)	0	0	0
17/07/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	145.0000	143.0000	(1.379)	0	0	0
17/07/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,079.0000	2,084.0000	0.241	0	0	0
17/07/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	775.0000	779.0000	0.516	0	0	0
17/07/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	18.0000	18.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,153.0000	3,147.0000	(0.190)	0	0	0
17/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	323.0000	320.0000	(0.929)	0	0	0
17/07/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,255.0000	2,250.0000	(0.222)	0	0	0
17/07/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	692.0000	696.0000	0.578	0	0	0
17/07/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,103.0000	3,097.0000	(0.193)	0	0	0

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17/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	187.0000	185.0000	(1.070)	0	0	0
17/07/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,051.0000	4,056.0000	0.123	0	0	0
17/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	692.0000	696.0000	0.578	0	0	0
17/07/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	349.0000	346.0000	(0.860)	0	0	0
17/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
17/07/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,048.0000	6,054.0000	0.099	0	0	0
17/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	534.0000	538.0000	0.749	0	0	0
17/07/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,788.0000	1,793.0000	0.280	0	0	0
17/07/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	165.0000	163.0000	(1.212)	0	0	0
17/07/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,106.0000	2,100.0000	(0.285)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	323.0000	320.0000	(0.929)	0	0	0
17/07/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,754.0000	2,748.0000	(0.218)	0	0	0
17/07/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,048.0000	8,053.0000	0.062	0	0	0
17/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	612.0000	616.0000	0.654	0	0	0
17/07/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,053.0000	6,047.0000	(0.099)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	270.0000	273.0000	1.111	0	0	0
17/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,255.0000	3,261.0000	0.184	0	0	0
17/07/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,103.0000	4,097.0000	(0.146)	0	0	0
17/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	979.0000	972.0000	(0.715)	0	0	0
17/07/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,267.0000	1,261.0000	(0.474)	0	0	0
17/07/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,957.0000	1,951.0000	(0.307)	0	0	0
17/07/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,248.0000	6,254.0000	0.096	0	0	0
17/07/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,253.0000	4,247.0000	(0.141)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	202.0000	204.0000	0.990	0	0	0
17/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	376.0000	373.0000	(0.798)	0	0	0
17/07/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,953.0000	3,947.0000	(0.152)	0	0	0
17/07/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,753.0000	5,747.0000	(0.104)	0	0	0
17/07/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,953.0000	2,948.0000	(0.169)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	223.0000	226.0000	1.345	0	0	0
17/07/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,958.0000	2,964.0000	0.203	0	0	0
17/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	405.0000	401.0000	(0.988)	0	0	0
17/07/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	223.0000	226.0000	1.345	0	0	0
17/07/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,998.0000	8,003.0000	0.063	0	0	0
17/07/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,553.0000	4,547.0000	(0.132)	0	0	0
17/07/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	376.0000	373.0000	(0.798)	0	0	0
17/07/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,031.0000	2,036.0000	0.246	0	0	0
17/07/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,001.0000	4,007.0000	0.150	0	0	0
17/07/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,024.0000	1,018.0000	(0.586)	0	0	0
17/07/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	21.0000	21.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,003.0000	3,997.0000	(0.150)	0	0	0
17/07/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	2,007.0000	2,001.0000	(0.299)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	246.0000	249.0000	1.220	0	0	0
17/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	326.0000	330.0000	1.227	0	0	0
17/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	405.0000	401.0000	(0.988)	0	0	0
17/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	202.0000	204.0000	0.990	0	0	0
17/07/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/07/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
17/07/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,008.0000	3,013.0000	0.166	0	0	0
17/07/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,548.0000	1,553.0000	0.323	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,512.0000	1,506.0000	(0.397)	0	0	0
17/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,503.0000	4,497.0000	(0.133)	0	0	0
17/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,003.0000	5,997.0000	(0.100)	0	0	0
17/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,003.0000	2,998.0000	(0.167)	0	0	0
17/07/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,998.0000	6,004.0000	0.100	0	0	0
17/07/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,500.0000	4,505.0000	0.111	0	0	0
17/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD	2010/03/15			Currency Future	6.6877	6.6628	(0.372)	0.0000	0.0000	0
17/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,899.0000	1,921.0000	1.159	0	0	0
17/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	118.0000	123.0000	4.237	0	0	0
17/07/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	0.0000	4,000.0000	100.000	0	0	0
17/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	405.0000	392.0000	(3.210)	0	0	0
17/07/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/07/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,014.0000	8,039.0000	0.312	0	0	0
17/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,730.0000	3,753.0000	0.617	0	0	0
17/07/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,089.0000	3,064.0000	(0.809)	0	0	0
17/07/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
17/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	367.0000	379.0000	3.270	0	0	0
17/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	385.0000	373.0000	(3.117)	0	0	0
17/07/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
17/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,716.0000	5,741.0000	0.437	0	0	0
17/07/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,096.0000	2,071.0000	(1.193)	0	0	0
17/07/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	0.0000	4,013.0000	100.000	0	0	0
17/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	397.0000	410.0000	3.275	0	0	0
17/07/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
17/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,088.0000	4,063.0000	(0.612)	0	0	0
17/07/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	0.0000	5,990.0000	100.000	0	0	0
17/07/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,829.0000	3,852.0000	0.601	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,714.0000	7,739.0000	0.324	0	0	0
17/07/2009	ZAAD 2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	756.0000	736.0000	(2.646)	0	0	0
17/07/2009	ZAAD 2010/03/15	12.65	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	429.0000	442.0000	3.030	0	0	0
17/07/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/07/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
17/07/2009	ZAAD 2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	366.0000	355.0000	(3.005)	0	0	0
17/07/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,218.0000	1,195.0000	(1.888)	0	0	0
17/07/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	528.0000	543.0000	2.841	0	0	0
17/07/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	0.0000	2,064.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	385.0000	373.0000	(3.117)	0	0	0
17/07/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,805.0000	1,826.0000	1.163	0	0	0
17/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
17/07/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	261.0000	252.0000	(3.448)	0	0	0
17/07/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	0.0000	40.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,814.0000	7,839.0000	0.320	0	0	0
17/07/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,294.0000	2,269.0000	(1.090)	0	0	0
17/07/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	599.0000	615.0000	2.671	0	0	0
17/07/2009	ZAAD 2010/03/15	3.65	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/07/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	6,016.0000	6,040.0000	0.399	0	0	0
17/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
17/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,123.0000	1,100.0000	(2.048)	0	0	0
17/07/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	673.0000	689.0000	2.377	0	0	0
17/07/2009	ZAAD 2010/03/15	8.65	Call	Currency Future	0.0000	77.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	461.0000	475.0000	3.037	0	0	0
17/07/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,288.0000	4,263.0000	(0.583)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
17/07/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	316.0000	306.0000	(3.165)	0	0	0
17/07/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	0.0000	2,022.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,026.0000	4,050.0000	0.596	0	0	0
17/07/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
17/07/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	5,916.0000	5,941.0000	0.423	0	0	0
17/07/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	287.0000	277.0000	(3.484)	0	0	0
17/07/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	0.0000	1,053.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,816.0000	5,841.0000	0.430	0	0	0
17/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	202.0000	210.0000	3.960	0	0	0
17/07/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	7,914.0000	7,939.0000	0.316	0	0	0
17/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	222.0000	231.0000	4.054	0	0	0
17/07/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	397.0000	410.0000	3.275	0	0	0
17/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	720.0000	701.0000	(2.639)	0	0	0
17/07/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,997.0000	1,973.0000	(1.202)	0	0	0
17/07/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	183.0000	190.0000	3.825	0	0	0
17/07/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	0.0000	3,014.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	132.0000	138.0000	4.545	0	0	0
17/07/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,289.0000	3,264.0000	(0.760)	0	0	0
17/07/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,195.0000	2,170.0000	(1.139)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	348.0000	337.0000	(3.161)	0	0	0
17/07/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	653.0000	635.0000	(2.757)	0	0	0
17/07/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	1,033.0000	1,010.0000	(2.227)	0	0	0
17/07/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	3,928.0000	3,951.0000	0.586	0	0	0
17/07/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,314.0000	1,291.0000	(1.750)	0	0	0
17/07/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
17/07/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
17/07/2009	ZAAD 2010/03/15	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
17/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,123.0000	1,100.0000	(2.048)	0	0	0
17/07/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	165.0000	172.0000	4.242	0	0	0
17/07/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	1,994.0000	2,016.0000	1.103	0	0	0
17/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	653.0000	635.0000	(2.757)	0	0	0
17/07/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,088.0000	2,110.0000	1.054	0	0	0
17/07/2009	ZAAD 2010/03/15	14.65	Put	Currency Future	0.0000	7,989.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	165.0000	172.0000	4.242	0	0	0
17/07/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	3,189.0000	3,164.0000	(0.784)	0	0	0
17/07/2009	ZAAD 2010/03/15	14.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	686.0000	667.0000	(2.770)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	148.0000	155.0000	4.730	0	0	0
17/07/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	620.0000	603.0000	(2.742)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	452.0000	438.0000	(3.097)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	461.0000	475.0000	3.037	0	0	0
17/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	202.0000	210.0000	3.960	0	0	0
17/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	348.0000	337.0000	(3.161)	0	0	0
17/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,188.0000	4,163.0000	(0.597)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	301.0000	291.0000	(3.322)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	494.0000	508.0000	2.834	0	0	0
17/07/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	332.0000	321.0000	(3.313)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	590.0000	573.0000	(2.881)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	104.0000	109.0000	4.808	0	0	0
17/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	563.0000	578.0000	2.664	0	0	0
17/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	560.0000	544.0000	(2.857)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	243.0000	253.0000	4.115	0	0	0
17/07/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	266.0000	276.0000	3.759	0	0	0
17/07/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	504.0000	489.0000	(2.976)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	531.0000	516.0000	(2.825)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	792.0000	772.0000	(2.525)	0	0	0
17/07/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	590.0000	573.0000	(2.881)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	289.0000	300.0000	3.806	0	0	0
17/07/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	477.0000	463.0000	(2.935)	0	0	0
17/07/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	3,988.0000	3,963.0000	(0.627)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/07/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	2,989.0000	2,965.0000	(0.803)	0	0	0
17/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,138.0000	4,113.0000	(0.604)	0	0	0
17/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,145.0000	2,121.0000	(1.119)	0	0	0
17/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	428.0000	415.0000	(3.037)	0	0	0
17/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,139.0000	3,114.0000	(0.796)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	340.0000	352.0000	3.529	0	0	0
17/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
17/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,171.0000	1,148.0000	(1.964)	0	0	0
17/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,866.0000	5,891.0000	0.426	0	0	0
17/07/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	314.0000	325.0000	3.503	0	0	0
17/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	340.0000	352.0000	3.529	0	0	0
17/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,864.0000	7,889.0000	0.318	0	0	0
17/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,878.0000	3,901.0000	0.593	0	0	0
17/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	428.0000	415.0000	(3.037)	0	0	0
17/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	84.0000	81.0000	(3.571)	0	0	0
17/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,946.0000	1,968.0000	1.131	0	0	0
17/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0

Grand Total: **928,293**