



Derivatives High/Low Report

High/Low for 20/07/2009

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | | | Currency Future | 8.1826 | 8.0265 | (1.908) | 8.2500 | 8.0300 | 241,936 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.25 | Call | Currency Future | 19.0000 | 7.0000 | (63.158) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.45 | Call | Currency Future | 14.0000 | 5.0000 | (64.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 15.20 | Put | Currency Future | 7,017.0000 | 7,174.0000 | 2.237 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.15 | Put | Currency Future | 274.0000 | 339.0000 | 23.723 | 0 | 0 | 50 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.35 | Call | Currency Future | 229.0000 | 158.0000 | (31.004) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.95 | Call | Currency Future | 99.0000 | 65.0000 | (34.343) | 0 | 0 | 200 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 1,989.0000 | 2,133.0000 | 7.240 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.35 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.30 | Call | Currency Future | 246.0000 | 171.0000 | (30.488) | 0 | 0 | 2,027 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.35 | Put | Currency Future | 396.0000 | 481.0000 | 21.465 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.95 | Call | Currency Future | 413.0000 | 298.0000 | (27.845) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.75 | Call | Currency Future | 130.0000 | 87.0000 | (33.077) | 0 | 0 | 15,157 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.95 | Put | Currency Future | 181.0000 | 221.0000 | 22.099 | 0 | 0 | 140 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.75 | Put | Currency Future | 698.0000 | 810.0000 | 16.046 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 2,973.0000 | 3,125.0000 | 5.113 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 3.15 | Call | Currency Future | 5,033.0000 | 4,877.0000 | (3.100) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.15 | Call | Currency Future | 306.0000 | 216.0000 | (29.412) | 0 | 0 | 25 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.95 | Put | Currency Future | 867.0000 | 989.0000 | 14.072 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.05 | Call | Currency Future | 87.0000 | 57.0000 | (34.483) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 15.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.50 | Put | Currency Future | 52.0000 | 66.0000 | 26.923 | 0 | 0 | 50 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.45 | Call | Currency Future | 198.0000 | 135.0000 | (31.818) | 0 | 0 | 140 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 2,184.0000 | 2,330.0000 | 6.685 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.50 | Call | Currency Future | 735.0000 | 592.0000 | (19.456) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | 7.60 | Put | Currency Future | 72.0000 | 90.0000 | 25.000 | 0 | 0 | 200 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.35 | Call | Currency Future | 16.0000 | 6.0000 | (62.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 21.0000 | 9.0000 | (57.143) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 45.0000 | 27.0000 | (40.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.40 | Put | Currency Future | 1,274.0000 | 1,410.0000 | 10.675 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 1,557.0000 | 1,696.0000 | 8.927 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.05 | Put | Currency Future | 2,874.0000 | 3,025.0000 | 5.254 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.00 | Put | Currency Future | 202.0000 | 246.0000 | 21.782 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 40.0000 | 22.0000 | (45.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.05 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.60 | Call | Currency Future | 654.0000 | 517.0000 | (20.948) | 0 | 0 | 13,157 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.85 | Call | Currency Future | 32.0000 | 17.0000 | (46.875) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.50 | Call | Currency Future | 13.0000 | 4.0000 | (69.231) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 1,462.0000 | 1,601.0000 | 9.508 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.25 | Put | Currency Future | 1,135.0000 | 1,268.0000 | 11.718 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.25 | Put | Currency Future | 21.0000 | 26.0000 | 23.810 | 0 | 0 | 2,000 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.40 | Call | Currency Future | 56.0000 | 37.0000 | (33.929) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.25 | Call | Currency Future | 68.0000 | 44.0000 | (35.294) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 15.40 | Put | Currency Future | 7,217.0000 | 7,374.0000 | 2.175 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.25 | Call | Currency Future | 953.0000 | 803.0000 | (15.740) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.80 | Call | Currency Future | 122.0000 | 81.0000 | (33.607) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.00 | Put | Currency Future | 4,818.0000 | 4,974.0000 | 3.238 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.80 | Call | Currency Future | 35.0000 | 18.0000 | (48.571) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.15 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 15.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.40 | Call | Currency Future | 213.0000 | 146.0000 | (31.455) | 0 | 0 | 25 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.35 | Call | Currency Future | 60.0000 | 39.0000 | (35.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.80 | Put | Currency Future | 739.0000 | 854.0000 | 15.562 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.50 | Put | Currency Future | 2,331.0000 | 2,478.0000 | 6.306 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 1,940.0000 | 2,084.0000 | 7.423 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.15 | Put | Currency Future | 1,989.0000 | 2,133.0000 | 7.240 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.30 | Put | Currency Future | 363.0000 | 444.0000 | 22.314 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 23.0000 | 10.0000 | (56.522) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 1,700.0000 | 1,840.0000 | 8.235 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | 11.00 | Put | Currency Future | 2,824.0000 | 2,975.0000 | 5.347 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 1,892.0000 | 2,035.0000 | 7.558 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.70 | Call | Currency Future | 10.0000 | 3.0000 | (70.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.40 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.85 | Call | Currency Future | 114.0000 | 75.0000 | (34.211) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.10 | Put | Currency Future | 248.0000 | 307.0000 | 23.790 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.95 | Call | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.40 | Put | Currency Future | 4,218.0000 | 4,374.0000 | 3.698 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.20 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.85 | Put | Currency Future | 781.0000 | 899.0000 | 15.109 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.20 | Put | Currency Future | 301.0000 | 373.0000 | 23.920 | 0 | 0 | 140 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.10 | Call | Currency Future | 331.0000 | 233.0000 | (29.607) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.70 | Call | Currency Future | 140.0000 | 93.0000 | (33.571) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.70 | Put | Currency Future | 1,557.0000 | 1,696.0000 | 8.927 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.70 | Put | Currency Future | 2,528.0000 | 2,676.0000 | 5.854 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.40 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.70 | Put | Currency Future | 96.0000 | 120.0000 | 25.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.35 | Put | Currency Future | 1,227.0000 | 1,363.0000 | 11.084 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.70 | Put | Currency Future | 657.0000 | 767.0000 | 16.743 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 1,795.0000 | 1,937.0000 | 7.911 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.90 | Put | Currency Future | 5,718.0000 | 5,874.0000 | 2.728 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.20 | Put | Currency Future | 4,018.0000 | 4,174.0000 | 3.883 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.90 | Call | Currency Future | 106.0000 | 70.0000 | (33.962) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 28.0000 | 14.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.15 | Call | Currency Future | 21.0000 | 9.0000 | (57.143) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.70 | Put | Currency Future | 5,518.0000 | 5,674.0000 | 2.827 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.45 | Put | Currency Future | 466.0000 | 559.0000 | 19.957 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.90 | Put | Currency Future | 824.0000 | 944.0000 | 14.563 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.50 | Call | Currency Future | 50.0000 | 33.0000 | (34.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.00 | Call | Currency Future | 385.0000 | 273.0000 | (29.091) | 0 | 0 | 2,000 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.55 | Put | Currency Future | 540.0000 | 640.0000 | 18.519 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.90 | Put | Currency Future | 1,748.0000 | 1,889.0000 | 8.066 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.95 | Put | Currency Future | 2,775.0000 | 2,925.0000 | 5.405 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.70 | Call | Currency Future | 579.0000 | 447.0000 | (22.798) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | 7.85 | Call | Currency Future | 475.0000 | 353.0000 | (25.684) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.45 | Call | Currency Future | 198.0000 | 135.0000 | (31.818) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 30.0000 | 15.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.20 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.20 | Put | Currency Future | 17.0000 | 21.0000 | 23.529 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.85 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 2,725.0000 | 2,875.0000 | 5.505 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.85 | Call | Currency Future | 32.0000 | 17.0000 | (46.875) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.00 | Put | Currency Future | 910.0000 | 1,035.0000 | 13.736 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.20 | Call | Currency Future | 1,984.0000 | 1,828.0000 | (7.863) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.20 | Call | Currency Future | 999.0000 | 848.0000 | (15.115) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.20 | Call | Currency Future | 283.0000 | 199.0000 | (29.682) | 0 | 0 | 113 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.40 | Put | Currency Future | 430.0000 | 520.0000 | 20.930 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.70 | Call | Currency Future | 40.0000 | 22.0000 | (45.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 1,652.0000 | 1,792.0000 | 8.475 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.15 | Put | Currency Future | 2,973.0000 | 3,125.0000 | 5.113 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.45 | Put | Currency Future | 1,320.0000 | 1,458.0000 | 10.455 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.00 | Call | Currency Future | 93.0000 | 61.0000 | (34.409) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.90 | Call | Currency Future | 1,291.0000 | 1,133.0000 | (12.239) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.50 | Put | Currency Future | 502.0000 | 599.0000 | 19.323 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.75 | Put | Currency Future | 1,605.0000 | 1,744.0000 | 8.660 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.40 | Put | Currency Future | 2,233.0000 | 2,379.0000 | 6.538 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.20 | Put | Currency Future | 3,023.0000 | 3,175.0000 | 5.028 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.45 | Call | Currency Future | 53.0000 | 35.0000 | (33.962) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 3.20 | Call | Currency Future | 4,983.0000 | 4,827.0000 | (3.131) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.90 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.25 | Call | Currency Future | 264.0000 | 184.0000 | (30.303) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.20 | Call | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 3.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.25 | Put | Currency Future | 331.0000 | 408.0000 | 23.263 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.85 | Put | Currency Future | 143.0000 | 176.0000 | 23.077 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.90 | Put | Currency Future | 161.0000 | 198.0000 | 22.981 | 0 | 0 | 25 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.55 | Call | Currency Future | 172.0000 | 116.0000 | (32.558) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.35 | Call | Currency Future | 60.0000 | 39.0000 | (35.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 2,676.0000 | 2,826.0000 | 5.605 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.10 | Put | Currency Future | 2,924.0000 | 3,075.0000 | 5.164 | 0 | 0 | 0 |

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|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | 9.85 | Put | Currency Future | 1,700.0000 | 1,840.0000 | 8.235 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.05 | Call | Currency Future | 87.0000 | 57.0000 | (34.483) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.70 | Call | Currency Future | 3,483.0000 | 3,327.0000 | (4.479) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.70 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.90 | Call | Currency Future | 444.0000 | 325.0000 | (26.802) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.35 | Put | Currency Future | 1,227.0000 | 1,363.0000 | 11.084 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.35 | Put | Currency Future | 2,184.0000 | 2,330.0000 | 6.685 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.95 | Put | Currency Future | 1,795.0000 | 1,937.0000 | 7.911 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.05 | Put | Currency Future | 955.0000 | 1,081.0000 | 13.194 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 3.40 | Call | Currency Future | 4,783.0000 | 4,627.0000 | (3.262) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.70 | Call | Currency Future | 1,488.0000 | 1,331.0000 | (10.551) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.85 | Put | Currency Future | 2,676.0000 | 2,826.0000 | 5.605 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 2,478.0000 | 2,627.0000 | 6.013 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.95 | Call | Currency Future | 28.0000 | 14.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.50 | Call | Currency Future | 185.0000 | 125.0000 | (32.432) | 0 | 0 | 30 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 47.0000 | 30.0000 | (36.170) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.10 | Put | Currency Future | 999.0000 | 1,127.0000 | 12.813 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 11.0000 | 3.0000 | (72.727) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.45 | Put | Currency Future | 1,320.0000 | 1,458.0000 | 10.455 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.10 | Call | Currency Future | 82.0000 | 54.0000 | (34.146) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.05 | Call | Currency Future | 357.0000 | 252.0000 | (29.412) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.75 | Call | Currency Future | 37.0000 | 20.0000 | (45.946) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.75 | Call | Currency Future | 10.0000 | 3.0000 | (70.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.45 | Put | Currency Future | 466.0000 | 559.0000 | 19.957 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 24.0000 | 11.0000 | (54.167) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.10 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 1,415.0000 | 1,553.0000 | 9.753 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.75 | Put | Currency Future | 110.0000 | 137.0000 | 24.545 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.20 | Put | Currency Future | 1,089.0000 | 1,221.0000 | 12.121 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 2,135.0000 | 2,280.0000 | 6.792 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.75 | Call | Currency Future | 543.0000 | 414.0000 | (23.757) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.30 | Put | Currency Future | 1,181.0000 | 1,315.0000 | 11.346 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.30 | Call | Currency Future | 17.0000 | 7.0000 | (58.824) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.80 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | 11.75 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.05 | Put | Currency Future | 224.0000 | 276.0000 | 23.214 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.75 | Put | Currency Future | 2,577.0000 | 2,726.0000 | 5.782 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 2,380.0000 | 2,527.0000 | 6.176 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.40 | Call | Currency Future | 15.0000 | 5.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.30 | Put | Currency Future | 25.0000 | 32.0000 | 28.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 12.0000 | 4.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.30 | Call | Currency Future | 908.0000 | 759.0000 | (16.410) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.40 | Call | Currency Future | 819.0000 | 673.0000 | (17.827) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.75 | Put | Currency Future | 3,570.0000 | 3,724.0000 | 4.314 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.30 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.65 | Put | Currency Future | 617.0000 | 724.0000 | 17.342 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 1,510.0000 | 1,648.0000 | 9.139 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.25 | Call | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.15 | Put | Currency Future | 1,044.0000 | 1,174.0000 | 12.452 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.40 | Call | Currency Future | 1,785.0000 | 1,629.0000 | (8.739) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.80 | Put | Currency Future | 7.0000 | 5.0000 | (28.571) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.40 | Put | Currency Future | 37.0000 | 47.0000 | 27.027 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.10 | Call | Currency Future | 1,096.0000 | 940.0000 | (14.234) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.75 | Put | Currency Future | 4,568.0000 | 4,724.0000 | 3.415 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.30 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.90 | Call | Currency Future | 30.0000 | 15.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.25 | Put | Currency Future | 2,086.0000 | 2,231.0000 | 6.951 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.35 | Put | Currency Future | 3,172.0000 | 3,324.0000 | 4.792 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.80 | Call | Currency Future | 1,389.0000 | 1,232.0000 | (11.303) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.65 | Call | Currency Future | 1,537.0000 | 1,380.0000 | (10.215) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.15 | Call | Currency Future | 2,034.0000 | 1,878.0000 | (7.670) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.70 | Put | Currency Future | 3,520.0000 | 3,674.0000 | 4.375 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.75 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.30 | Put | Currency Future | 4,118.0000 | 4,274.0000 | 3.788 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.30 | Call | Currency Future | 64.0000 | 42.0000 | (34.375) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.65 | Put | Currency Future | 1,510.0000 | 1,648.0000 | 9.139 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.90 | Call | Currency Future | 3,283.0000 | 3,127.0000 | (4.752) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2009/09/14 | 13.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.70 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.05 | Put | Currency Future | 2,874.0000 | 3,025.0000 | 5.254 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.25 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 7.80 | Call | Currency Future | 509.0000 | 382.0000 | (24.951) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.65 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.15 | Put | Currency Future | 3,969.0000 | 4,124.0000 | 3.905 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 9.20 | Call | Currency Future | 72.0000 | 47.0000 | (34.722) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 9.80 | Call | Currency Future | 35.0000 | 18.0000 | (48.571) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 10.60 | Put | Currency Future | 2,429.0000 | 2,577.0000 | 6.093 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.05 | Call | Currency Future | 7.0000 | 1.0000 | (85.714) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 9.15 | Call | Currency Future | 77.0000 | 50.0000 | (35.065) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 7.80 | Put | Currency Future | 126.0000 | 156.0000 | 23.810 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 7.15 | Put | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.15 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 8.70 | Put | Currency Future | 657.0000 | 767.0000 | 16.743 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.75 | Call | Currency Future | 1,439.0000 | 1,281.0000 | (10.980) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.30 | Call | Currency Future | 1,885.0000 | 1,728.0000 | (8.329) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 8.60 | Call | Currency Future | 161.0000 | 108.0000 | (32.919) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 9.90 | Put | Currency Future | 1,748.0000 | 1,889.0000 | 8.066 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 10.60 | Call | Currency Future | 12.0000 | 4.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 9.45 | Call | Currency Future | 53.0000 | 35.0000 | (33.962) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.80 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 7.15 | Call | Currency Future | 1,047.0000 | 894.0000 | (14.613) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.60 | Call | Currency Future | 1,587.0000 | 1,430.0000 | (9.893) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 8.60 | Put | Currency Future | 578.0000 | 681.0000 | 17.820 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 10.40 | Call | Currency Future | 15.0000 | 5.0000 | (66.667) | 0 | 0 | 1,000 |
| 20/07/2009 | \$ / R | 2009/09/14 | 10.35 | Call | Currency Future | 16.0000 | 6.0000 | (62.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.80 | Put | Currency Future | 3,619.0000 | 3,774.0000 | 4.283 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 7.65 | Put | Currency Future | 83.0000 | 104.0000 | 25.301 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.60 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.45 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 10.40 | Put | Currency Future | 2,233.0000 | 2,379.0000 | 6.538 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 9.65 | Call | Currency Future | 42.0000 | 25.0000 | (40.476) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 10.80 | Call | Currency Future | 9.0000 | 2.0000 | (77.778) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | 11.65 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.65 | Put | Currency Future | 5,468.0000 | 5,624.0000 | 2.853 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.70 | Call | Currency Future | 140.0000 | 93.0000 | (33.571) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.80 | Put | Currency Future | 1,652.0000 | 1,792.0000 | 8.475 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.55 | Put | Currency Future | 1,415.0000 | 1,553.0000 | 9.753 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.90 | Put | Currency Future | 2,725.0000 | 2,875.0000 | 5.505 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.65 | Put | Currency Future | 3,470.0000 | 3,624.0000 | 4.438 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.15 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.45 | Call | Currency Future | 1,736.0000 | 1,579.0000 | (9.044) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.65 | Call | Currency Future | 42.0000 | 25.0000 | (40.476) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.80 | Call | Currency Future | 9.0000 | 2.0000 | (77.778) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.55 | Call | Currency Future | 47.0000 | 30.0000 | (36.170) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 2,626.0000 | 2,776.0000 | 5.712 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 15.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.45 | Call | Currency Future | 777.0000 | 632.0000 | (18.662) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.65 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.65 | Call | Currency Future | 616.0000 | 481.0000 | (21.916) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.95 | Call | Currency Future | 1,242.0000 | 1,084.0000 | (12.721) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.90 | Call | Currency Future | 8.0000 | 2.0000 | (75.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.80 | Put | Currency Future | 4,618.0000 | 4,774.0000 | 3.378 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 3.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.95 | Put | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.50 | Put | Currency Future | 1,367.0000 | 1,506.0000 | 10.168 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.00 | Call | Currency Future | 7.0000 | 2.0000 | (71.429) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.10 | Call | Currency Future | 6.0000 | 1.0000 | (83.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.65 | Call | Currency Future | 3,533.0000 | 3,377.0000 | (4.416) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.80 | Put | Currency Future | 2,626.0000 | 2,776.0000 | 5.712 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.65 | Put | Currency Future | 2,478.0000 | 2,627.0000 | 6.013 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.25 | Put | Currency Future | 3,072.0000 | 3,225.0000 | 4.980 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.60 | Put | Currency Future | 1,462.0000 | 1,601.0000 | 9.508 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.65 | Put | Currency Future | 4,468.0000 | 4,624.0000 | 3.491 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 15.15 | Put | Currency Future | 6,967.0000 | 7,124.0000 | 2.253 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.20 | Put | Currency Future | 1,089.0000 | 1,221.0000 | 12.121 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.25 | Call | Currency Future | 1,935.0000 | 1,778.0000 | (8.114) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.10 | Put | Currency Future | 2,924.0000 | 3,075.0000 | 5.164 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.60 | Call | Currency Future | 45.0000 | 27.0000 | (40.000) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | 13.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 2,037.0000 | 2,182.0000 | 7.118 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.20 | Call | Currency Future | 72.0000 | 47.0000 | (34.722) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.85 | Put | Currency Future | 5,668.0000 | 5,824.0000 | 2.752 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.60 | Call | Currency Future | 12.0000 | 4.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.05 | Put | Currency Future | 1,892.0000 | 2,035.0000 | 7.558 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.05 | Put | Currency Future | 955.0000 | 1,081.0000 | 13.194 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.65 | Call | Currency Future | 11.0000 | 3.0000 | (72.727) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.05 | Call | Currency Future | 24.0000 | 11.0000 | (54.167) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.40 | Put | Currency Future | 1,274.0000 | 1,410.0000 | 10.675 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 13.95 | Put | Currency Future | 5,768.0000 | 5,924.0000 | 2.705 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.95 | Put | Currency Future | 181.0000 | 221.0000 | 22.099 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.60 | Put | Currency Future | 2,429.0000 | 2,577.0000 | 6.093 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.60 | Put | Currency Future | 4,418.0000 | 4,574.0000 | 3.531 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.85 | Call | Currency Future | 3,333.0000 | 3,177.0000 | (4.680) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.95 | Put | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.20 | Call | Currency Future | 20.0000 | 8.0000 | (60.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.35 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 5.00 | Call | Currency Future | 3,183.0000 | 3,027.0000 | (4.901) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.60 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.90 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.95 | Call | Currency Future | 413.0000 | 298.0000 | (27.845) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.35 | Call | Currency Future | 1,835.0000 | 1,678.0000 | (8.556) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.60 | Put | Currency Future | 3,420.0000 | 3,574.0000 | 4.503 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 3.85 | Call | Currency Future | 4,333.0000 | 4,177.0000 | (3.600) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.55 | Call | Currency Future | 12.0000 | 4.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.10 | Call | Currency Future | 23.0000 | 10.0000 | (56.522) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.35 | Put | Currency Future | 4,168.0000 | 4,324.0000 | 3.743 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.00 | Call | Currency Future | 4,183.0000 | 4,027.0000 | (3.729) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.60 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 8.65 | Call | Currency Future | 150.0000 | 100.0000 | (33.333) | 0 | 0 | 100 |
| 20/07/2009 | \$ / R 2009/09/14 | 5.90 | Call | Currency Future | 2,283.0000 | 2,127.0000 | (6.833) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 3.85 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/09/14 | 10.45 | Put | Currency Future | 2,282.0000 | 2,428.0000 | 6.398 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.55 | Put | Currency Future | 2,380.0000 | 2,527.0000 | 6.176 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.10 | Put | Currency Future | 1,940.0000 | 2,084.0000 | 7.423 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.10 | Call | Currency Future | 82.0000 | 54.0000 | (34.146) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 5.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 5.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.30 | Call | Currency Future | 5.0000 | 1.0000 | (80.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.85 | Call | Currency Future | 1,340.0000 | 1,182.0000 | (11.791) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.00 | Call | Currency Future | 2,184.0000 | 2,027.0000 | (7.189) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.90 | Put | Currency Future | 3,719.0000 | 3,874.0000 | 4.168 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.20 | Call | Currency Future | 20.0000 | 8.0000 | (60.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.35 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.40 | Call | Currency Future | 56.0000 | 37.0000 | (33.929) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.00 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.30 | Put | Currency Future | 3,122.0000 | 3,275.0000 | 4.901 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 14.25 | Put | Currency Future | 6,068.0000 | 6,224.0000 | 2.571 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.35 | Put | Currency Future | 31.0000 | 39.0000 | 25.806 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 9.10 | Put | Currency Future | 999.0000 | 1,127.0000 | 12.813 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 14.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.35 | Call | Currency Future | 863.0000 | 715.0000 | (17.149) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 7.10 | Put | Currency Future | 13.0000 | 14.0000 | 7.692 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 5.25 | Call | Currency Future | 2,933.0000 | 2,777.0000 | (5.319) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.45 | Put | Currency Future | 3,271.0000 | 3,424.0000 | 4.677 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.00 | Put | Currency Future | 1,844.0000 | 1,986.0000 | 7.701 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.85 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.10 | Call | Currency Future | 2,084.0000 | 1,928.0000 | (7.486) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.45 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.20 | Put | Currency Future | 2,037.0000 | 2,182.0000 | 7.118 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 4.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 11.45 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 5.95 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 10.30 | Put | Currency Future | 2,135.0000 | 2,280.0000 | 6.792 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 12.70 | Put | Currency Future | 4,518.0000 | 4,674.0000 | 3.453 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/09/14 | 6.95 | Call | Currency Future | 1,242.0000 | 1,084.0000 | (12.721) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2009/09/14 | 10.30 | Call | Currency Future | 17.0000 | 7.0000 | (58.824) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.35 | Call | Currency Future | 2,833.0000 | 2,677.0000 | (5.507) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.10 | Call | Currency Future | 3,083.0000 | 2,927.0000 | (5.060) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 7.45 | Put | Currency Future | 44.0000 | 56.0000 | 27.273 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.35 | Put | Currency Future | 6,168.0000 | 6,324.0000 | 2.529 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 10.00 | Call | Currency Future | 26.0000 | 12.0000 | (53.846) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.85 | Put | Currency Future | 4,668.0000 | 4,824.0000 | 3.342 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.10 | Call | Currency Future | 4,083.0000 | 3,927.0000 | (3.821) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.95 | Call | Currency Future | 2,233.0000 | 2,077.0000 | (6.986) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.40 | Put | Currency Future | 6,218.0000 | 6,374.0000 | 2.509 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.25 | Call | Currency Future | 3,933.0000 | 3,777.0000 | (3.966) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.85 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.90 | Put | Currency Future | 4,718.0000 | 4,874.0000 | 3.306 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.00 | Put | Currency Future | 5,818.0000 | 5,974.0000 | 2.681 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.95 | Call | Currency Future | 3,233.0000 | 3,077.0000 | (4.825) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 3.95 | Call | Currency Future | 4,233.0000 | 4,077.0000 | (3.685) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.35 | Call | Currency Future | 3,833.0000 | 3,677.0000 | (4.070) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.10 | Put | Currency Future | 5,918.0000 | 6,074.0000 | 2.636 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 3.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.25 | Put | Currency Future | 4,068.0000 | 4,224.0000 | 3.835 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.40 | Call | Currency Future | 4.0000 | 1.0000 | (75.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.40 | Call | Currency Future | 3,783.0000 | 3,627.0000 | (4.124) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.45 | Put | Currency Future | 4,268.0000 | 4,424.0000 | 3.655 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.25 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.10 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2009/09/14 | 14.30 | Put | Currency Future | 6,118.0000 | 6,274.0000 | 2.550 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.50 | Put | Currency Future | 4,318.0000 | 4,474.0000 | 3.613 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 12.50 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.30 | Call | Currency Future | 3,883.0000 | 3,727.0000 | (4.018) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.30 | Call | Currency Future | 2,883.0000 | 2,727.0000 | (5.411) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.50 | Put | Currency Future | 3,321.0000 | 3,474.0000 | 4.607 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.40 | Put | Currency Future | 3,221.0000 | 3,374.0000 | 4.750 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.40 | Call | Currency Future | 2,783.0000 | 2,627.0000 | (5.605) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 7.00 | Put | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.50 | Call | Currency Future | 1,686.0000 | 1,529.0000 | (9.312) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.50 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 6.50 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 7.00 | Call | Currency Future | 1,193.0000 | 1,035.0000 | (13.244) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 8.85 | Call | Currency Future | 114.0000 | 75.0000 | (34.211) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 8.85 | Put | Currency Future | 781.0000 | 899.0000 | 15.109 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.85 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 11.85 | Put | Currency Future | 3,669.0000 | 3,824.0000 | 4.225 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.85 | Call | Currency Future | 2,333.0000 | 2,177.0000 | (6.687) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 4.20 | Call | Currency Future | 3,983.0000 | 3,827.0000 | (3.917) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.20 | Call | Currency Future | 2,983.0000 | 2,827.0000 | (5.230) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 5.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.20 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/09/14 | 14.20 | Put | Currency Future | 6,018.0000 | 6,174.0000 | 2.592 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | | | Currency Future | 8.3239 | 8.1647 | (1.913) | 8.3000 | 8.1800 | 38,034 |
| 20/07/2009 | \$ / R | 2009/12/14 | 7.95 | Put | Currency Future | 287.0000 | 325.0000 | 13.240 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 8.55 | Call | Currency Future | 395.0000 | 311.0000 | (21.266) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 10.00 | Call | Currency Future | 136.0000 | 104.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 13.55 | Put | Currency Future | 5,243.0000 | 5,394.0000 | 2.880 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 11.80 | Call | Currency Future | 46.0000 | 33.0000 | (28.261) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 7.20 | Call | Currency Future | 1,194.0000 | 1,039.0000 | (12.982) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.85 | Call | Currency Future | 1,508.0000 | 1,350.0000 | (10.477) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.55 | Put | Currency Future | 1,410.0000 | 1,526.0000 | 8.227 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.00 | Put | Currency Future | 1,813.0000 | 1,940.0000 | 7.005 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.50 | Put | Currency Future | 2,275.0000 | 2,409.0000 | 5.890 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 1,997.0000 | 2,127.0000 | 6.510 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 190.0000 | 216.0000 | 13.684 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 298.0000 | 232.0000 | (22.148) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 121.0000 | 92.0000 | (23.967) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 814.0000 | 680.0000 | (16.462) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 3.30 | Call | Currency Future | 5,024.0000 | 4,865.0000 | (3.165) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 323.0000 | 252.0000 | (21.981) | 0 | 0 | 75 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.50 | Call | Currency Future | 411.0000 | 325.0000 | (20.925) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 874.0000 | 967.0000 | 10.641 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.60 | Put | Currency Future | 1,454.0000 | 1,571.0000 | 8.047 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.55 | Put | Currency Future | 17.0000 | 19.0000 | 11.765 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.80 | Call | Currency Future | 3,525.0000 | 3,365.0000 | (4.539) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 237.0000 | 182.0000 | (23.207) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.50 | Call | Currency Future | 99.0000 | 74.0000 | (25.253) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.40 | Call | Currency Future | 57.0000 | 41.0000 | (28.070) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 60.0000 | 44.0000 | (26.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.40 | Put | Currency Future | 3,133.0000 | 3,276.0000 | 4.564 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 3,036.0000 | 3,179.0000 | 4.710 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.80 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 1,113.0000 | 1,218.0000 | 9.434 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.60 | Call | Currency Future | 30.0000 | 19.0000 | (36.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.90 | Call | Currency Future | 14.0000 | 6.0000 | (57.143) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.30 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.90 | Call | Currency Future | 145.0000 | 111.0000 | (23.448) | 0 | 0 | 11,110 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.10 | Call | Currency Future | 580.0000 | 466.0000 | (19.655) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 913.0000 | 1,008.0000 | 10.405 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.05 | Put | Currency Future | 1,858.0000 | 1,986.0000 | 6.889 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.60 | Put | Currency Future | 4,306.0000 | 4,454.0000 | 3.437 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 485.0000 | 388.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.90 | Put | Currency Future | 1,721.0000 | 1,846.0000 | 7.263 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 287.0000 | 222.0000 | (22.648) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 3,522.0000 | 3,668.0000 | 4.145 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.25 | Call | Currency Future | 1,150.0000 | 998.0000 | (13.217) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 461.0000 | 524.0000 | 13.666 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.90 | Put | Currency Future | 874.0000 | 967.0000 | 10.641 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 1,196.0000 | 1,304.0000 | 9.030 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.60 | Call | Currency Future | 178.0000 | 136.0000 | (23.596) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.90 | Put | Currency Future | 5,590.0000 | 5,742.0000 | 2.719 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.75 | Call | Currency Future | 782.0000 | 650.0000 | (16.880) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 799.0000 | 887.0000 | 11.014 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.50 | Put | Currency Future | 587.0000 | 661.0000 | 12.606 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.25 | Call | Currency Future | 508.0000 | 406.0000 | (20.079) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 124.0000 | 95.0000 | (23.387) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.80 | Call | Currency Future | 46.0000 | 33.0000 | (28.261) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.85 | Call | Currency Future | 719.0000 | 593.0000 | (17.524) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.40 | Put | Currency Future | 523.0000 | 591.0000 | 13.002 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.25 | Put | Currency Future | 434.0000 | 491.0000 | 13.134 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 1,951.0000 | 2,080.0000 | 6.612 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 1,904.0000 | 2,033.0000 | 6.775 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.80 | Call | Currency Future | 323.0000 | 252.0000 | (21.981) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.45 | Call | Currency Future | 18.0000 | 9.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 466.0000 | 371.0000 | (20.386) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.20 | Call | Currency Future | 121.0000 | 92.0000 | (23.967) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.80 | Put | Currency Future | 799.0000 | 887.0000 | 11.014 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.85 | Put | Currency Future | 245.0000 | 278.0000 | 13.469 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 3.55 | Call | Currency Future | 4,774.0000 | 4,615.0000 | (3.331) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 621.0000 | 697.0000 | 12.238 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.35 | Call | Currency Future | 466.0000 | 371.0000 | (20.386) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.30 | Put | Currency Future | 4,995.0000 | 5,146.0000 | 3.023 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.25 | Put | Currency Future | 76.0000 | 84.0000 | 10.526 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.35 | Put | Currency Future | 94.0000 | 106.0000 | 12.766 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.15 | Call | Currency Future | 555.0000 | 444.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 492.0000 | 557.0000 | 13.211 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.40 | Put | Currency Future | 105.0000 | 119.0000 | 13.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.60 | Call | Currency Future | 93.0000 | 69.0000 | (25.806) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 13.30 | Call | Currency Future | 19.0000 | 10.0000 | (47.368) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 3,278.0000 | 3,423.0000 | 4.423 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 208.0000 | 235.0000 | 12.981 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.05 | Call | Currency Future | 3,275.0000 | 3,116.0000 | (4.855) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.80 | Call | Currency Future | 750.0000 | 621.0000 | (17.200) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.65 | Call | Currency Future | 29.0000 | 18.0000 | (37.931) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.45 | Call | Currency Future | 429.0000 | 340.0000 | (20.746) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.30 | Call | Currency Future | 485.0000 | 388.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.90 | Call | Currency Future | 298.0000 | 232.0000 | (22.148) | 0 | 0 | 13,513 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.60 | Put | Currency Future | 2,369.0000 | 2,504.0000 | 5.699 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 96.0000 | 71.0000 | (26.042) | 0 | 0 | 9,530 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 3,815.0000 | 3,963.0000 | 3.879 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 52.0000 | 38.0000 | (26.923) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 5,045.0000 | 5,195.0000 | 2.973 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.80 | Put | Currency Future | 226.0000 | 256.0000 | 13.274 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.65 | Put | Currency Future | 4,355.0000 | 4,503.0000 | 3.398 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.45 | Put | Currency Future | 555.0000 | 625.0000 | 12.613 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.40 | Call | Currency Future | 1,029.0000 | 884.0000 | (14.091) | 0 | 0 | 13,513 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.20 | Put | Currency Future | 1,997.0000 | 2,127.0000 | 6.510 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.70 | Call | Currency Future | 28.0000 | 17.0000 | (39.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.95 | Put | Currency Future | 2,700.0000 | 2,840.0000 | 5.185 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.65 | Call | Currency Future | 16.0000 | 8.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.30 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.15 | Put | Currency Future | 381.0000 | 429.0000 | 12.598 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.35 | Put | Currency Future | 492.0000 | 557.0000 | 13.211 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.05 | Call | Currency Future | 132.0000 | 101.0000 | (23.485) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.70 | Put | Currency Future | 4,404.0000 | 4,552.0000 | 3.361 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.15 | Call | Currency Future | 38.0000 | 27.0000 | (28.947) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 3,620.0000 | 3,766.0000 | 4.033 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.15 | Put | Currency Future | 3,864.0000 | 4,012.0000 | 3.830 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.45 | Call | Currency Future | 429.0000 | 340.0000 | (20.746) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 1,676.0000 | 1,800.0000 | 7.399 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.20 | Put | Currency Future | 4,897.0000 | 5,047.0000 | 3.063 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.25 | Call | Currency Future | 20.0000 | 11.0000 | (45.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 661.0000 | 539.0000 | (18.457) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.45 | Put | Currency Future | 555.0000 | 625.0000 | 12.613 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 43.0000 | 31.0000 | (27.907) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 2,558.0000 | 2,695.0000 | 5.356 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 2,322.0000 | 2,457.0000 | 5.814 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.60 | Call | Currency Future | 16.0000 | 8.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.90 | Put | Currency Future | 3,620.0000 | 3,766.0000 | 4.033 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.05 | Put | Currency Future | 5,739.0000 | 5,891.0000 | 2.649 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.05 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.30 | Put | Currency Future | 461.0000 | 524.0000 | 13.666 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 22.0000 | 12.0000 | (45.455) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.25 | Put | Currency Future | 4,946.0000 | 5,096.0000 | 3.033 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.90 | Call | Currency Future | 43.0000 | 31.0000 | (27.907) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.05 | Call | Currency Future | 13.0000 | 6.0000 | (53.846) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.00 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.55 | Call | Currency Future | 395.0000 | 311.0000 | (21.266) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.00 | Call | Currency Future | 276.0000 | 214.0000 | (22.464) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,323.0000 | 1,436.0000 | 8.541 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 2,796.0000 | 2,936.0000 | 5.007 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 255.0000 | 197.0000 | (22.745) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 50.0000 | 36.0000 | (28.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.85 | Put | Currency Future | 34.0000 | 36.0000 | 5.882 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.00 | Call | Currency Future | 1,371.0000 | 1,213.0000 | (11.524) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.40 | Call | Currency Future | 447.0000 | 355.0000 | (20.582) | 0 | 0 | 247 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.50 | Call | Currency Future | 190.0000 | 146.0000 | (23.158) | 0 | 0 | 3,000 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 197.0000 | 151.0000 | (23.350) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 150.0000 | 115.0000 | (23.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 39.0000 | 28.0000 | (28.205) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.95 | Call | Currency Future | 74.0000 | 54.0000 | (27.027) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 3,376.0000 | 3,521.0000 | 4.295 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.35 | Call | Currency Future | 19.0000 | 10.0000 | (47.368) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.00 | Put | Currency Future | 47.0000 | 48.0000 | 2.128 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 332.0000 | 375.0000 | 12.952 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 70.0000 | 51.0000 | (27.143) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 4,798.0000 | 4,948.0000 | 3.126 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.15 | Call | Currency Future | 124.0000 | 95.0000 | (23.387) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.30 | Put | Currency Future | 6,980.0000 | 7,137.0000 | 2.249 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.00 | Call | Currency Future | 23.0000 | 13.0000 | (43.478) | 0 | 0 | 9,605 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 8.00 | Call | Currency Future | 633.0000 | 514.0000 | (18.799) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.00 | Put | Currency Future | 952.0000 | 1,049.0000 | 10.189 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.70 | Put | Currency Future | 1,542.0000 | 1,662.0000 | 7.782 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.10 | Put | Currency Future | 356.0000 | 402.0000 | 12.921 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 606.0000 | 490.0000 | (19.142) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 1,031.0000 | 1,132.0000 | 9.796 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.65 | Put | Currency Future | 174.0000 | 197.0000 | 13.218 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.35 | Put | Currency Future | 5,045.0000 | 5,195.0000 | 2.973 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.80 | Put | Currency Future | 31.0000 | 32.0000 | 3.226 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.00 | Call | Currency Future | 2,330.0000 | 2,170.0000 | (6.867) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.85 | Call | Currency Future | 150.0000 | 115.0000 | (23.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.70 | Call | Currency Future | 166.0000 | 127.0000 | (23.494) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.65 | Call | Currency Future | 848.0000 | 712.0000 | (16.038) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 364.0000 | 286.0000 | (21.429) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.00 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.55 | Call | Currency Future | 96.0000 | 71.0000 | (26.042) | 0 | 0 | 189 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 350.0000 | 274.0000 | (21.714) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.85 | Put | Currency Future | 1,676.0000 | 1,800.0000 | 7.399 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.60 | Put | Currency Future | 5,292.0000 | 5,443.0000 | 2.853 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.45 | Put | Currency Future | 5,144.0000 | 5,294.0000 | 2.916 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.00 | Call | Currency Future | 3,325.0000 | 3,166.0000 | (4.782) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 36.0000 | 24.0000 | (33.333) | 0 | 0 | 1,109 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.50 | Put | Currency Future | 1,366.0000 | 1,481.0000 | 8.419 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 310.0000 | 241.0000 | (22.258) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 220.0000 | 169.0000 | (23.182) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.50 | Call | Currency Future | 31.0000 | 20.0000 | (35.484) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.85 | Call | Currency Future | 310.0000 | 241.0000 | (22.258) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.65 | Call | Currency Future | 29.0000 | 18.0000 | (37.931) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.80 | Call | Currency Future | 1,555.0000 | 1,397.0000 | (10.161) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.55 | Put | Currency Future | 2,322.0000 | 2,457.0000 | 5.814 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.00 | Put | Currency Future | 309.0000 | 349.0000 | 12.945 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 836.0000 | 927.0000 | 10.885 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.00 | Call | Currency Future | 72.0000 | 53.0000 | (26.389) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.50 | Put | Currency Future | 4,208.0000 | 4,356.0000 | 3.517 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.85 | Put | Currency Future | 836.0000 | 927.0000 | 10.885 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 4,012.0000 | 4,159.0000 | 3.664 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 726.0000 | 809.0000 | 11.433 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.55 | Call | Currency Future | 184.0000 | 141.0000 | (23.370) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.35 | Put | Currency Future | 1,238.0000 | 1,348.0000 | 8.885 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.25 | Call | Currency Future | 62.0000 | 45.0000 | (27.419) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 45.0000 | 32.0000 | (28.889) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.15 | Put | Currency Future | 1,951.0000 | 2,080.0000 | 6.612 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.30 | Call | Currency Future | 2,033.0000 | 1,875.0000 | (7.772) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.00 | Put | Currency Future | 4,699.0000 | 4,849.0000 | 3.192 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 141.0000 | 108.0000 | (23.404) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 3,571.0000 | 3,717.0000 | 4.088 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.45 | Put | Currency Future | 4,159.0000 | 4,306.0000 | 3.535 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 690.0000 | 771.0000 | 11.739 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.35 | Call | Currency Future | 1,068.0000 | 921.0000 | (13.764) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 407.0000 | 460.0000 | 13.022 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.30 | Call | Currency Future | 220.0000 | 169.0000 | (23.182) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.35 | Call | Currency Future | 212.0000 | 163.0000 | (23.113) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.85 | Call | Currency Future | 45.0000 | 32.0000 | (28.889) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.45 | Call | Currency Future | 32.0000 | 21.0000 | (34.375) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.35 | Call | Currency Future | 19.0000 | 10.0000 | (47.368) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.80 | Call | Currency Future | 2,529.0000 | 2,369.0000 | (6.327) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 531.0000 | 425.0000 | (19.962) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.40 | Call | Currency Future | 18.0000 | 10.0000 | (44.444) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.25 | Put | Currency Future | 2,988.0000 | 3,130.0000 | 4.752 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.85 | Put | Currency Future | 3,571.0000 | 3,717.0000 | 4.088 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.55 | Call | Currency Future | 52.0000 | 38.0000 | (26.923) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.80 | Put | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.35 | Put | Currency Future | 7,029.0000 | 7,187.0000 | 2.248 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.20 | Put | Currency Future | 407.0000 | 460.0000 | 13.022 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.70 | Call | Currency Future | 87.0000 | 64.0000 | (26.437) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.40 | Put | Currency Future | 5,094.0000 | 5,245.0000 | 2.964 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 25.0000 | 15.0000 | (40.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.55 | Call | Currency Future | 918.0000 | 778.0000 | (15.251) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 4,061.0000 | 4,208.0000 | 3.620 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.55 | Put | Currency Future | 7,229.0000 | 7,387.0000 | 2.186 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.20 | Call | Currency Future | 531.0000 | 425.0000 | (19.962) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.40 | Call | Currency Future | 204.0000 | 157.0000 | (23.039) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 4,502.0000 | 4,651.0000 | 3.310 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.95 | Call | Currency Future | 1,416.0000 | 1,258.0000 | (11.158) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.55 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.35 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.30 | Put | Currency Future | 1,196.0000 | 1,304.0000 | 9.030 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.80 | Put | Currency Future | 1,631.0000 | 1,754.0000 | 7.541 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 1,767.0000 | 1,893.0000 | 7.131 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 4,551.0000 | 4,700.0000 | 3.274 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.60 | Put | Currency Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.75 | Put | Currency Future | 3,473.0000 | 3,619.0000 | 4.204 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.55 | Put | Currency Future | 3,278.0000 | 3,423.0000 | 4.423 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.10 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.70 | Put | Currency Future | 2,463.0000 | 2,599.0000 | 5.522 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.95 | Put | Currency Future | 4,650.0000 | 4,799.0000 | 3.204 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.55 | Put | Currency Future | 144.0000 | 163.0000 | 13.194 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.55 | Call | Currency Future | 1,791.0000 | 1,633.0000 | (8.822) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.60 | Call | Currency Future | 1,743.0000 | 1,586.0000 | (9.007) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.75 | Call | Currency Future | 47.0000 | 34.0000 | (27.660) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.95 | Put | Currency Future | 913.0000 | 1,008.0000 | 10.405 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.60 | Put | Currency Future | 6,284.0000 | 6,439.0000 | 2.467 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.40 | Put | Currency Future | 7,079.0000 | 7,237.0000 | 2.232 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 655.0000 | 734.0000 | 12.061 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.80 | Call | Currency Future | 155.0000 | 119.0000 | (23.226) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.95 | Call | Currency Future | 24.0000 | 14.0000 | (41.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.95 | Call | Currency Future | 287.0000 | 222.0000 | (22.648) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 42.0000 | 44.0000 | 4.762 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.35 | Call | Currency Future | 110.0000 | 82.0000 | (25.455) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 35.0000 | 23.0000 | (34.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.85 | Put | Currency Future | 2,605.0000 | 2,743.0000 | 5.298 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.35 | Put | Currency Future | 2,136.0000 | 2,267.0000 | 6.133 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.35 | Put | Currency Future | 4,061.0000 | 4,208.0000 | 3.620 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.00 | Put | Currency Future | 5,689.0000 | 5,841.0000 | 2.672 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.85 | Call | Currency Future | 79.0000 | 58.0000 | (26.582) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.90 | Call | Currency Future | 2,429.0000 | 2,270.0000 | (6.546) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.10 | Put | Currency Future | 6,781.0000 | 6,937.0000 | 2.301 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 9.40 | Put | Currency Future | 1,281.0000 | 1,392.0000 | 8.665 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.20 | Call | Currency Future | 20.0000 | 11.0000 | (45.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.00 | Call | Currency Future | 13.0000 | 6.0000 | (53.846) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.30 | Call | Currency Future | 1,108.0000 | 959.0000 | (13.448) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.60 | Call | Currency Future | 8.0000 | 3.0000 | (62.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.40 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.15 | Call | Currency Future | 246.0000 | 190.0000 | (22.764) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.90 | Call | Currency Future | 77.0000 | 56.0000 | (27.273) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 128.0000 | 98.0000 | (23.438) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 26.0000 | 16.0000 | (38.462) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.30 | Put | Currency Future | 84.0000 | 95.0000 | 13.095 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.90 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.75 | Call | Currency Future | 336.0000 | 262.0000 | (22.024) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.45 | Put | Currency Future | 1,323.0000 | 1,436.0000 | 8.541 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.90 | Put | Currency Future | 2,653.0000 | 2,791.0000 | 5.202 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.20 | Call | Currency Future | 37.0000 | 26.0000 | (29.730) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.80 | Put | Currency Future | 5,491.0000 | 5,642.0000 | 2.750 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.85 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.90 | Call | Currency Future | 3,425.0000 | 3,266.0000 | (4.642) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.95 | Put | Currency Future | 6,631.0000 | 6,788.0000 | 2.368 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 379.0000 | 298.0000 | (21.372) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.80 | Put | Currency Future | 2,558.0000 | 2,695.0000 | 5.356 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.70 | Put | Currency Future | 5,391.0000 | 5,543.0000 | 2.820 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.80 | Call | Currency Future | 15.0000 | 7.0000 | (53.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.05 | Put | Currency Future | 4,748.0000 | 4,898.0000 | 3.159 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.85 | Call | Currency Future | 2,479.0000 | 2,319.0000 | (6.454) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.95 | Put | Currency Future | 1,767.0000 | 1,893.0000 | 7.131 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.70 | Call | Currency Future | 350.0000 | 274.0000 | (21.714) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.05 | Call | Currency Future | 22.0000 | 13.0000 | (40.909) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.35 | Call | Currency Future | 35.0000 | 23.0000 | (34.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.45 | Call | Currency Future | 2,877.0000 | 2,717.0000 | (5.561) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.55 | Put | Currency Future | 621.0000 | 697.0000 | 12.238 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.15 | Put | Currency Future | 1,072.0000 | 1,175.0000 | 9.608 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.70 | Call | Currency Future | 15.0000 | 7.0000 | (53.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.75 | Put | Currency Future | 1,586.0000 | 1,708.0000 | 7.692 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 5.45 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.00 | Put | Currency Future | 2,748.0000 | 2,888.0000 | 5.095 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 82.0000 | 60.0000 | (26.829) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.10 | Call | Currency Future | 22.0000 | 12.0000 | (45.455) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.65 | Put | Currency Future | 4,355.0000 | 4,503.0000 | 3.398 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.95 | Call | Currency Future | 1,416.0000 | 1,258.0000 | (11.158) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.45 | Call | Currency Future | 1,888.0000 | 1,730.0000 | (8.369) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.45 | Call | Currency Future | 197.0000 | 151.0000 | (23.350) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.10 | Put | Currency Future | 4,798.0000 | 4,948.0000 | 3.126 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.95 | Put | Currency Future | 287.0000 | 325.0000 | 13.240 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.65 | Put | Currency Future | 5,342.0000 | 5,493.0000 | 2.827 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.45 | Put | Currency Future | 14.0000 | 15.0000 | 7.143 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.30 | Call | Currency Future | 114.0000 | 85.0000 | (25.439) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.20 | Put | Currency Future | 3,914.0000 | 4,061.0000 | 3.756 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.25 | Call | Currency Future | 37.0000 | 25.0000 | (32.432) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.55 | Call | Currency Future | 30.0000 | 19.0000 | (36.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.25 | Put | Currency Future | 2,043.0000 | 2,174.0000 | 6.412 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.30 | Call | Currency Future | 3,026.0000 | 2,867.0000 | (5.254) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.80 | Call | Currency Future | 82.0000 | 60.0000 | (26.829) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.40 | Call | Currency Future | 106.0000 | 79.0000 | (25.472) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.70 | Put | Currency Future | 726.0000 | 809.0000 | 11.433 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.25 | Put | Currency Future | 3,963.0000 | 4,110.0000 | 3.709 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.95 | Put | Currency Future | 3,668.0000 | 3,815.0000 | 4.008 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.75 | Call | Currency Future | 782.0000 | 650.0000 | (16.880) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.30 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.90 | Call | Currency Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.60 | Call | Currency Future | 2,727.0000 | 2,568.0000 | (5.831) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.95 | Call | Currency Future | 5.0000 | 2.0000 | (60.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.60 | Put | Currency Future | 655.0000 | 734.0000 | 12.061 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.30 | Put | Currency Future | 2,090.0000 | 2,220.0000 | 6.220 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.70 | Put | Currency Future | 3,424.0000 | 3,570.0000 | 4.264 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.65 | Put | Currency Future | 3,376.0000 | 3,521.0000 | 4.295 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.90 | Put | Currency Future | 6,582.0000 | 6,738.0000 | 2.370 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.95 | Call | Currency Future | 141.0000 | 108.0000 | (23.404) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.60 | Call | Currency Future | 379.0000 | 298.0000 | (21.372) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.45 | Call | Currency Future | 103.0000 | 76.0000 | (26.214) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 13.50 | Put | Currency Future | 5,193.0000 | 5,344.0000 | 2.908 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.05 | Put | Currency Future | 2,796.0000 | 2,936.0000 | 5.007 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.60 | Put | Currency Future | 158.0000 | 179.0000 | 13.291 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 190.0000 | 216.0000 | 13.684 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.80 | Call | Currency Future | 6.0000 | 3.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.60 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.45 | Put | Currency Future | 117.0000 | 133.0000 | 13.675 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.75 | Put | Currency Future | 762.0000 | 848.0000 | 11.286 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.45 | Put | Currency Future | 2,229.0000 | 2,362.0000 | 5.967 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.70 | Call | Currency Future | 48.0000 | 35.0000 | (27.083) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.65 | Call | Currency Future | 50.0000 | 36.0000 | (28.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 814.0000 | 680.0000 | (16.462) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.45 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.50 | Call | Currency Future | 17.0000 | 9.0000 | (47.059) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.85 | Call | Currency Future | 25.0000 | 15.0000 | (40.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.95 | Call | Currency Future | 42.0000 | 30.0000 | (28.571) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.90 | Put | Currency Future | 38.0000 | 40.0000 | 5.263 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.60 | Call | Currency Future | 3,725.0000 | 3,565.0000 | (4.295) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.65 | Put | Currency Future | 690.0000 | 771.0000 | 11.739 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.75 | Put | Currency Future | 2,510.0000 | 2,647.0000 | 5.458 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.90 | Call | Currency Future | 25.0000 | 14.0000 | (44.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.85 | Put | Currency Future | 4,551.0000 | 4,700.0000 | 3.274 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.35 | Put | Currency Future | 3,085.0000 | 3,228.0000 | 4.635 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.80 | Put | Currency Future | 6,482.0000 | 6,638.0000 | 2.407 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.75 | Call | Currency Future | 84.0000 | 62.0000 | (26.190) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.90 | Put | Currency Future | 4,601.0000 | 4,750.0000 | 3.238 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.90 | Call | Currency Future | 690.0000 | 565.0000 | (18.116) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.35 | Call | Currency Future | 59.0000 | 42.0000 | (28.814) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.95 | Put | Currency Future | 42.0000 | 44.0000 | 4.762 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.85 | Call | Currency Future | 3,475.0000 | 3,316.0000 | (4.576) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.35 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.95 | Put | Currency Future | 5,639.0000 | 5,791.0000 | 2.696 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.80 | Put | Currency Future | 4,502.0000 | 4,651.0000 | 3.310 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.10 | Put | Currency Future | 3,815.0000 | 3,963.0000 | 3.879 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.70 | Call | Currency Future | 814.0000 | 680.0000 | (16.462) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.25 | Call | Currency Future | 117.0000 | 88.0000 | (24.786) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 5.35 | Call | Currency Future | 2,976.0000 | 2,817.0000 | (5.343) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.65 | Call | Currency Future | 364.0000 | 286.0000 | (21.429) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.80 | Call | Currency Future | 26.0000 | 16.0000 | (38.462) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.10 | Call | Currency Future | 39.0000 | 28.0000 | (28.205) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.20 | Call | Currency Future | 237.0000 | 182.0000 | (23.207) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.20 | Put | Currency Future | 70.0000 | 74.0000 | 5.714 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.90 | Call | Currency Future | 1,462.0000 | 1,304.0000 | (10.807) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.40 | Call | Currency Future | 1,936.0000 | 1,778.0000 | (8.161) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.35 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.40 | Put | Currency Future | 4,110.0000 | 4,257.0000 | 3.577 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.10 | Put | Currency Future | 1,031.0000 | 1,132.0000 | 9.796 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.20 | Put | Currency Future | 1,113.0000 | 1,218.0000 | 9.434 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.75 | Put | Currency Future | 208.0000 | 235.0000 | 12.981 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.40 | Call | Currency Future | 2,927.0000 | 2,767.0000 | (5.466) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.35 | Call | Currency Future | 1,985.0000 | 1,826.0000 | (8.010) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 3.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.65 | Call | Currency Future | 90.0000 | 66.0000 | (26.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.10 | Call | Currency Future | 255.0000 | 197.0000 | (22.745) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.25 | Call | Currency Future | 11.0000 | 5.0000 | (54.545) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.35 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.90 | Put | Currency Future | 266.0000 | 301.0000 | 13.158 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.70 | Put | Currency Future | 190.0000 | 216.0000 | 13.684 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.75 | Put | Currency Future | 6,433.0000 | 6,588.0000 | 2.409 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.25 | Put | Currency Future | 6,930.0000 | 7,087.0000 | 2.266 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.35 | Call | Currency Future | 3,974.0000 | 3,815.0000 | (4.001) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.20 | Put | Currency Future | 70.0000 | 74.0000 | 5.714 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.95 | Call | Currency Future | 13.0000 | 6.0000 | (53.846) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.05 | Put | Currency Future | 7,727.0000 | 7,886.0000 | 2.058 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.65 | Put | Currency Future | 2,416.0000 | 2,552.0000 | 5.629 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.75 | Call | Currency Future | 160.0000 | 123.0000 | (23.125) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.60 | Call | Currency Future | 882.0000 | 744.0000 | (15.646) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.40 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.85 | Put | Currency Future | 6,532.0000 | 6,688.0000 | 2.388 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.20 | Call | Currency Future | 3,126.0000 | 2,966.0000 | (5.118) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.05 | Call | Currency Future | 40.0000 | 29.0000 | (27.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.25 | Put | Currency Future | 1,154.0000 | 1,261.0000 | 9.272 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 12.55 | Put | Currency Future | 4,257.0000 | 4,405.0000 | 3.477 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.85 | Call | Currency Future | 6.0000 | 3.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.20 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.95 | Put | Currency Future | 7,628.0000 | 7,786.0000 | 2.071 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.05 | Call | Currency Future | 70.0000 | 51.0000 | (27.143) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.15 | Call | Currency Future | 4,174.0000 | 4,015.0000 | (3.809) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.40 | Call | Currency Future | 3,924.0000 | 3,765.0000 | (4.052) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.25 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.60 | Put | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.20 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.40 | Put | Currency Future | 2,182.0000 | 2,315.0000 | 6.095 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.10 | Put | Currency Future | 1,904.0000 | 2,033.0000 | 6.775 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.75 | Put | Currency Future | 5,441.0000 | 5,592.0000 | 2.775 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.40 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 3.95 | Call | Currency Future | 4,374.0000 | 4,215.0000 | (3.635) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.05 | Put | Currency Future | 3,766.0000 | 3,914.0000 | 3.930 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 10.10 | Call | Currency Future | 128.0000 | 98.0000 | (23.438) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.75 | Call | Currency Future | 7.0000 | 3.0000 | (57.143) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.15 | Call | Currency Future | 3,176.0000 | 3,016.0000 | (5.038) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.75 | Call | Currency Future | 1,601.0000 | 1,444.0000 | (9.806) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.20 | Call | Currency Future | 4,124.0000 | 3,965.0000 | (3.855) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.95 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.05 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.25 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.15 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.25 | Call | Currency Future | 2,083.0000 | 1,924.0000 | (7.633) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.15 | Put | Currency Future | 5,838.0000 | 5,990.0000 | 2.604 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.50 | Put | Currency Future | 15.0000 | 17.0000 | 13.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.40 | Put | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.20 | Call | Currency Future | 2,132.0000 | 1,973.0000 | (7.458) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.95 | Call | Currency Future | 661.0000 | 539.0000 | (18.457) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.25 | Put | Currency Future | 5,938.0000 | 6,090.0000 | 2.560 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.15 | Call | Currency Future | 12.0000 | 5.0000 | (58.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.50 | Call | Currency Future | 954.0000 | 812.0000 | (14.885) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.65 | Call | Currency Future | 3,675.0000 | 3,515.0000 | (4.354) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 7.20 | Call | Currency Future | 1,194.0000 | 1,039.0000 | (12.982) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.75 | Call | Currency Future | 15.0000 | 7.0000 | (53.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.50 | Put | Currency Future | 130.0000 | 147.0000 | 13.077 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.20 | Put | Currency Future | 7,877.0000 | 8,036.0000 | 2.019 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 13.55 | Call | Currency Future | 17.0000 | 8.0000 | (52.941) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 9.25 | Call | Currency Future | 228.0000 | 175.0000 | (23.246) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.25 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.15 | Put | Currency Future | 63.0000 | 65.0000 | 3.175 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.25 | Call | Currency Future | 4,074.0000 | 3,915.0000 | (3.903) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.15 | Put | Currency Future | 2,892.0000 | 3,033.0000 | 4.876 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.80 | Put | Currency Future | 3,522.0000 | 3,668.0000 | 4.145 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.15 | Put | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.25 | Put | Currency Future | 7,927.0000 | 8,086.0000 | 2.006 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.10 | Call | Currency Future | 68.0000 | 49.0000 | (27.941) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.15 | Call | Currency Future | 2,181.0000 | 2,022.0000 | (7.290) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.15 | Call | Currency Future | 66.0000 | 48.0000 | (27.273) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.15 | Call | Currency Future | 1,237.0000 | 1,080.0000 | (12.692) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.25 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.30 | Call | Currency Future | 60.0000 | 44.0000 | (26.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.50 | Call | Currency Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.25 | Call | Currency Future | 3,076.0000 | 2,916.0000 | (5.202) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.50 | Put | Currency Future | 3,230.0000 | 3,374.0000 | 4.458 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.50 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.30 | Call | Currency Future | 4,024.0000 | 3,865.0000 | (3.951) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.10 | Put | Currency Future | 2,844.0000 | 2,985.0000 | 4.958 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.05 | Call | Currency Future | 606.0000 | 490.0000 | (19.142) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.00 | Call | Currency Future | 41.0000 | 29.0000 | (29.268) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 8.05 | Put | Currency Future | 332.0000 | 375.0000 | 12.952 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.40 | Call | Currency Future | 33.0000 | 22.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.45 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.00 | Put | Currency Future | 3,717.0000 | 3,865.0000 | 3.982 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.15 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.45 | Put | Currency Future | 8,127.0000 | 8,286.0000 | 1.956 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.50 | Call | Currency Future | 2,827.0000 | 2,667.0000 | (5.660) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2009/12/14 | 11.60 | Put | Currency Future | 3,327.0000 | 3,472.0000 | 4.358 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.50 | Call | Currency Future | 3,825.0000 | 3,665.0000 | (4.183) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.50 | Call | Currency Future | 54.0000 | 39.0000 | (27.778) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.15 | Put | Currency Future | 7,827.0000 | 7,986.0000 | 2.031 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.20 | Put | Currency Future | 2,940.0000 | 3,082.0000 | 4.830 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.20 | Call | Currency Future | 64.0000 | 46.0000 | (28.125) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.15 | Put | Currency Future | 6,830.0000 | 6,987.0000 | 2.299 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.60 | Call | Currency Future | 51.0000 | 37.0000 | (27.451) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.30 | Call | Currency Future | 36.0000 | 24.0000 | (33.333) | 0 | 0 | 10,100 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.75 | Put | Currency Future | 28.0000 | 29.0000 | 3.571 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 12.30 | Put | Currency Future | 4,012.0000 | 4,159.0000 | 3.664 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.65 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 15.15 | Call | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.50 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 11.30 | Put | Currency Future | 3,036.0000 | 3,179.0000 | 4.710 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.20 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.20 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.20 | Call | Currency Future | 12.0000 | 5.0000 | (58.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.75 | Call | Currency Future | 2,578.0000 | 2,419.0000 | (6.168) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.20 | Put | Currency Future | 5,888.0000 | 6,040.0000 | 2.582 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.75 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.50 | Call | Currency Future | 1,839.0000 | 1,681.0000 | (8.592) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.45 | Call | Currency Future | 3,875.0000 | 3,715.0000 | (4.129) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 7.45 | Call | Currency Future | 991.0000 | 847.0000 | (14.531) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 4.75 | Call | Currency Future | 3,575.0000 | 3,415.0000 | (4.476) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.50 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.75 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.50 | Put | Currency Future | 8,177.0000 | 8,336.0000 | 1.944 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.65 | Call | Currency Future | 2,678.0000 | 2,518.0000 | (5.975) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.40 | Put | Currency Future | 8,077.0000 | 8,236.0000 | 1.969 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 16.40 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.50 | Put | Currency Future | 6,185.0000 | 6,339.0000 | 2.490 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 6.65 | Call | Currency Future | 1,696.0000 | 1,538.0000 | (9.316) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.40 | Put | Currency Future | 6,086.0000 | 6,239.0000 | 2.514 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 14.40 | Call | Currency Future | 10.0000 | 4.0000 | (60.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2009/12/14 | 5.65 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2009/12/14 | 4.95 | Call | Currency Future | 3,375.0000 | 3,216.0000 | (4.711) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 6.65 | Put | Currency Future | 22.0000 | 23.0000 | 4.545 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 4.95 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 5.95 | Call | Currency Future | 2,380.0000 | 2,220.0000 | (6.723) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 14.45 | Put | Currency Future | 6,136.0000 | 6,289.0000 | 2.493 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 14.45 | Call | Currency Future | 9.0000 | 4.0000 | (55.556) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 11.45 | Call | Currency Future | 55.0000 | 40.0000 | (27.273) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 7.05 | Put | Currency Future | 52.0000 | 53.0000 | 1.923 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 14.55 | Call | Currency Future | 8.0000 | 3.0000 | (62.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 14.55 | Put | Currency Future | 6,235.0000 | 6,389.0000 | 2.470 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 11.45 | Put | Currency Future | 3,181.0000 | 3,325.0000 | 4.527 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 6.05 | Put | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 7.05 | Call | Currency Future | 1,326.0000 | 1,168.0000 | (11.916) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 4.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 6.05 | Call | Currency Future | 2,281.0000 | 2,121.0000 | (7.014) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 5.95 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 4.05 | Call | Currency Future | 4,274.0000 | 4,115.0000 | (3.720) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 16.30 | Put | Currency Future | 7,977.0000 | 8,136.0000 | 1.993 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 16.30 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 14.30 | Put | Currency Future | 5,987.0000 | 6,140.0000 | 2.556 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2009/12/14 | 14.30 | Call | Currency Future | 11.0000 | 4.0000 | (63.636) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | | | Currency Future | 8.4642 | 8.3014 | (1.923) | 8.3800 | 8.3800 | 96 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.45 | Call | Currency Future | 613.0000 | 518.0000 | (15.498) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.20 | Call | Currency Future | 388.0000 | 321.0000 | (17.268) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.60 | Call | Currency Future | 51.0000 | 39.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.15 | Call | Currency Future | 61.0000 | 47.0000 | (22.951) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.65 | Call | Currency Future | 1,855.0000 | 1,691.0000 | (8.841) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 3.40 | Call | Currency Future | 5,064.0000 | 4,901.0000 | (3.219) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 3,442.0000 | 3,584.0000 | 4.126 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.35 | Put | Currency Future | 2,097.0000 | 2,222.0000 | 5.961 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.15 | Call | Currency Future | 3,319.0000 | 3,157.0000 | (4.881) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 257.0000 | 212.0000 | (17.510) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.75 | Call | Currency Future | 173.0000 | 140.0000 | (19.075) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.30 | Call | Currency Future | 133.0000 | 107.0000 | (19.549) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.80 | Call | Currency Future | 106.0000 | 85.0000 | (19.811) | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/03/15 | 13.60 | Put | Currency Future | 5,187.0000 | 5,337.0000 | 2.892 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.95 | Call | Currency Future | 66.0000 | 51.0000 | (22.727) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.70 | Put | Currency Future | 4,309.0000 | 4,456.0000 | 3.411 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.15 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.95 | Put | Currency Future | 1,743.0000 | 1,860.0000 | 6.713 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.75 | Put | Currency Future | 2,459.0000 | 2,588.0000 | 5.246 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 2,968.0000 | 3,105.0000 | 4.616 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.70 | Put | Currency Future | 5,285.0000 | 5,436.0000 | 2.857 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.70 | Put | Currency Future | 3,347.0000 | 3,487.0000 | 4.183 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.95 | Put | Currency Future | 4,552.0000 | 4,700.0000 | 3.251 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.70 | Call | Currency Future | 74.0000 | 57.0000 | (22.973) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.44 | Call | Currency Future | 124.0000 | 100.0000 | (19.355) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.90 | Call | Currency Future | 46.0000 | 34.0000 | (26.087) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 212.0000 | 173.0000 | (18.396) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.65 | Put | Currency Future | 40.0000 | 40.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 411.0000 | 341.0000 | (17.032) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.95 | Put | Currency Future | 936.0000 | 1,023.0000 | 9.295 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.44 | Put | Currency Future | 3,100.0000 | 3,238.0000 | 4.452 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.90 | Put | Currency Future | 5,482.0000 | 5,633.0000 | 2.754 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.55 | Call | Currency Future | 192.0000 | 155.0000 | (19.271) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.15 | Call | Currency Future | 749.0000 | 636.0000 | (15.087) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.65 | Call | Currency Future | 75.0000 | 59.0000 | (21.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 1,047.0000 | 1,140.0000 | 8.883 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.65 | Put | Currency Future | 727.0000 | 802.0000 | 10.316 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.15 | Call | Currency Future | 233.0000 | 192.0000 | (17.597) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 3,062.0000 | 3,200.0000 | 4.507 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.15 | Put | Currency Future | 435.0000 | 485.0000 | 11.494 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 3.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.20 | Call | Currency Future | 388.0000 | 321.0000 | (17.268) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.70 | Put | Currency Future | 760.0000 | 838.0000 | 10.263 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 3,015.0000 | 3,153.0000 | 4.577 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 127.0000 | 102.0000 | (19.685) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.20 | Call | Currency Future | 227.0000 | 187.0000 | (17.621) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.20 | Put | Currency Future | 1,123.0000 | 1,220.0000 | 8.638 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.70 | Call | Currency Future | 524.0000 | 439.0000 | (16.221) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.15 | Put | Currency Future | 1,919.0000 | 2,040.0000 | 6.305 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2010/03/15 | 11.35 | Call | Currency Future | 130.0000 | 104.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 2,596.0000 | 2,728.0000 | 5.085 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.60 | Call | Currency Future | 309.0000 | 255.0000 | (17.476) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.65 | Call | Currency Future | 541.0000 | 454.0000 | (16.081) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.20 | Put | Currency Future | 460.0000 | 513.0000 | 11.522 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.80 | Put | Currency Future | 2,505.0000 | 2,635.0000 | 5.190 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.90 | Call | Currency Future | 161.0000 | 130.0000 | (19.255) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 3.65 | Call | Currency Future | 4,814.0000 | 4,652.0000 | (3.365) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.30 | Put | Currency Future | 127.0000 | 136.0000 | 7.087 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.60 | Call | Currency Future | 187.0000 | 151.0000 | (19.251) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.80 | Call | Currency Future | 169.0000 | 136.0000 | (19.527) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.70 | Call | Currency Future | 49.0000 | 37.0000 | (24.490) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.70 | Call | Currency Future | 111.0000 | 89.0000 | (19.820) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.65 | Call | Currency Future | 182.0000 | 147.0000 | (19.231) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 1,445.0000 | 1,554.0000 | 7.543 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.05 | Call | Currency Future | 149.0000 | 120.0000 | (19.463) | 0 | 0 | 17,961 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.65 | Call | Currency Future | 301.0000 | 248.0000 | (17.608) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.65 | Put | Currency Future | 2,368.0000 | 2,496.0000 | 5.405 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.30 | Call | Currency Future | 1,291.0000 | 1,138.0000 | (11.851) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.05 | Put | Currency Future | 2,735.0000 | 2,869.0000 | 4.899 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.10 | Call | Currency Future | 239.0000 | 196.0000 | (17.992) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.60 | Put | Currency Future | 2,323.0000 | 2,450.0000 | 5.467 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 3,252.0000 | 3,391.0000 | 4.274 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.70 | Put | Currency Future | 1,529.0000 | 1,640.0000 | 7.260 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.55 | Put | Currency Future | 2,278.0000 | 2,404.0000 | 5.531 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.30 | Call | Currency Future | 87.0000 | 69.0000 | (20.690) | 0 | 0 | 28,101 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.65 | Put | Currency Future | 1,487.0000 | 1,597.0000 | 7.397 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.50 | Put | Currency Future | 1,363.0000 | 1,468.0000 | 7.704 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.15 | Call | Currency Future | 142.0000 | 114.0000 | (19.718) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.65 | Call | Currency Future | 301.0000 | 248.0000 | (17.608) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.85 | Call | Currency Future | 104.0000 | 83.0000 | (20.192) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.35 | Call | Currency Future | 56.0000 | 43.0000 | (23.214) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.25 | Put | Currency Future | 3,874.0000 | 4,019.0000 | 3.743 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.40 | Put | Currency Future | 570.0000 | 634.0000 | 11.228 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.65 | Put | Currency Future | 1,487.0000 | 1,597.0000 | 7.397 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.35 | Put | Currency Future | 4,942.0000 | 5,092.0000 | 3.035 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2010/03/15 | 12.25 | Call | Currency Future | 89.0000 | 71.0000 | (20.225) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.40 | Call | Currency Future | 2,089.0000 | 1,924.0000 | (7.899) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.30 | Put | Currency Future | 514.0000 | 571.0000 | 11.089 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.50 | Put | Currency Future | 630.0000 | 699.0000 | 10.952 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.50 | Call | Currency Future | 121.0000 | 97.0000 | (19.835) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 2,828.0000 | 2,963.0000 | 4.774 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.30 | Put | Currency Future | 2,052.0000 | 2,177.0000 | 6.092 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.35 | Put | Currency Future | 1,241.0000 | 1,343.0000 | 8.219 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.90 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.85 | Put | Currency Future | 1,656.0000 | 1,771.0000 | 6.944 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.60 | Put | Currency Future | 2,323.0000 | 2,450.0000 | 5.467 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.85 | Put | Currency Future | 3,490.0000 | 3,632.0000 | 4.069 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.95 | Put | Currency Future | 936.0000 | 1,023.0000 | 9.295 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.30 | Call | Currency Future | 217.0000 | 178.0000 | (17.972) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.35 | Call | Currency Future | 356.0000 | 294.0000 | (17.416) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.90 | Call | Currency Future | 3,568.0000 | 3,405.0000 | (4.568) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.30 | Call | Currency Future | 678.0000 | 572.0000 | (15.634) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.50 | Call | Currency Future | 594.0000 | 501.0000 | (15.657) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.60 | Put | Currency Future | 1,445.0000 | 1,554.0000 | 7.543 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.60 | Call | Currency Future | 187.0000 | 151.0000 | (19.251) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.95 | Call | Currency Future | 45.0000 | 34.0000 | (24.444) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.65 | Call | Currency Future | 182.0000 | 147.0000 | (19.231) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.20 | Put | Currency Future | 1,963.0000 | 2,086.0000 | 6.266 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 15.40 | Call | Currency Future | 26.0000 | 15.0000 | (42.308) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.85 | Call | Currency Future | 271.0000 | 223.0000 | (17.712) | 0 | 0 | 28,101 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.20 | Call | Currency Future | 725.0000 | 614.0000 | (15.310) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.25 | Call | Currency Future | 136.0000 | 109.0000 | (19.853) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.95 | Put | Currency Future | 5,531.0000 | 5,682.0000 | 2.730 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.25 | Call | Currency Future | 59.0000 | 45.0000 | (23.729) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.90 | Call | Currency Future | 68.0000 | 52.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 15.40 | Put | Currency Future | 6,962.0000 | 7,113.0000 | 2.169 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.00 | Call | Currency Future | 98.0000 | 78.0000 | (20.408) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.15 | Call | Currency Future | 399.0000 | 331.0000 | (17.043) | 0 | 0 | 17,961 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.60 | Call | Currency Future | 558.0000 | 469.0000 | (15.950) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.90 | Put | Currency Future | 1,700.0000 | 1,816.0000 | 6.824 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.15 | Call | Currency Future | 233.0000 | 192.0000 | (17.597) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/03/15 | 11.25 | Put | Currency Future | 2,922.0000 | 3,058.0000 | 4.654 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.50 | Call | Currency Future | 327.0000 | 270.0000 | (17.431) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.65 | Put | Currency Future | 5,236.0000 | 5,386.0000 | 2.865 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.90 | Put | Currency Future | 4,503.0000 | 4,651.0000 | 3.287 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.00 | Put | Currency Future | 3,634.0000 | 3,777.0000 | 3.935 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.30 | Put | Currency Future | 3,923.0000 | 4,068.0000 | 3.696 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.60 | Put | Currency Future | 694.0000 | 767.0000 | 10.519 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.40 | Call | Currency Future | 634.0000 | 535.0000 | (15.615) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.90 | Call | Currency Future | 264.0000 | 217.0000 | (17.803) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.15 | Put | Currency Future | 1,919.0000 | 2,040.0000 | 6.305 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.00 | Call | Currency Future | 251.0000 | 206.0000 | (17.928) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.40 | Put | Currency Future | 25.0000 | 22.0000 | (12.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.55 | Call | Currency Future | 576.0000 | 484.0000 | (15.972) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.60 | Call | Currency Future | 309.0000 | 255.0000 | (17.476) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.35 | Call | Currency Future | 130.0000 | 104.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.00 | Put | Currency Future | 1,787.0000 | 1,905.0000 | 6.603 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.10 | Call | Currency Future | 3,369.0000 | 3,206.0000 | (4.838) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.55 | Put | Currency Future | 662.0000 | 733.0000 | 10.725 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.35 | Put | Currency Future | 3,015.0000 | 3,153.0000 | 4.577 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 116.0000 | 93.0000 | (19.828) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 293.0000 | 241.0000 | (17.747) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.85 | Call | Currency Future | 69.0000 | 54.0000 | (21.739) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 15.65 | Call | Currency Future | 24.0000 | 12.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.15 | Put | Currency Future | 1,085.0000 | 1,180.0000 | 8.756 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.30 | Call | Currency Future | 366.0000 | 303.0000 | (17.213) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.00 | Call | Currency Future | 153.0000 | 123.0000 | (19.608) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.35 | Put | Currency Future | 3,971.0000 | 4,116.0000 | 3.651 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.35 | Put | Currency Future | 542.0000 | 602.0000 | 11.070 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.30 | Put | Currency Future | 1,202.0000 | 1,301.0000 | 8.236 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.50 | Put | Currency Future | 3,157.0000 | 3,296.0000 | 4.403 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.75 | Put | Currency Future | 3,394.0000 | 3,536.0000 | 4.184 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.65 | Call | Currency Future | 50.0000 | 38.0000 | (24.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.85 | Put | Currency Future | 4,455.0000 | 4,602.0000 | 3.300 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.95 | Call | Currency Future | 3,518.0000 | 3,355.0000 | (4.633) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.00 | Put | Currency Future | 2,689.0000 | 2,822.0000 | 4.946 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2010/03/15 | 11.75 | Call | Currency Future | 109.0000 | 87.0000 | (20.183) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.85 | Put | Currency Future | 3,490.0000 | 3,632.0000 | 4.069 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.50 | Call | Currency Future | 80.0000 | 63.0000 | (21.250) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.55 | Call | Currency Future | 1,103.0000 | 965.0000 | (12.511) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.65 | Put | Currency Future | 4,261.0000 | 4,407.0000 | 3.426 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.95 | Call | Currency Future | 2,528.0000 | 2,364.0000 | (6.487) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.95 | Put | Currency Future | 1,743.0000 | 1,860.0000 | 6.713 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.20 | Call | Currency Future | 139.0000 | 112.0000 | (19.424) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.45 | Put | Currency Future | 3,110.0000 | 3,248.0000 | 4.437 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.90 | Put | Currency Future | 3,538.0000 | 3,680.0000 | 4.014 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.50 | Put | Currency Future | 4,116.0000 | 4,262.0000 | 3.547 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.55 | Put | Currency Future | 189.0000 | 213.0000 | 12.698 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.95 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.20 | Put | Currency Future | 2,875.0000 | 3,010.0000 | 4.696 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.90 | Call | Currency Future | 102.0000 | 82.0000 | (19.608) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.45 | Put | Currency Future | 599.0000 | 666.0000 | 11.185 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.35 | Call | Currency Future | 656.0000 | 553.0000 | (15.701) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.55 | Put | Currency Future | 3,204.0000 | 3,344.0000 | 4.370 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.45 | Put | Currency Future | 5,040.0000 | 5,190.0000 | 2.976 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.80 | Put | Currency Future | 3,442.0000 | 3,584.0000 | 4.126 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.25 | Put | Currency Future | 4,844.0000 | 4,993.0000 | 3.076 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.90 | Call | Currency Future | 1,629.0000 | 1,468.0000 | (9.883) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.55 | Call | Currency Future | 118.0000 | 95.0000 | (19.492) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 14.00 | Call | Currency Future | 44.0000 | 33.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.60 | Call | Currency Future | 1,069.0000 | 933.0000 | (12.722) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.90 | Call | Currency Future | 2,577.0000 | 2,413.0000 | (6.364) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.85 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.60 | Put | Currency Future | 3,252.0000 | 3,391.0000 | 4.274 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 14.00 | Put | Currency Future | 5,580.0000 | 5,732.0000 | 2.724 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.65 | Put | Currency Future | 2,368.0000 | 2,496.0000 | 5.405 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.10 | Put | Currency Future | 1,874.0000 | 1,995.0000 | 6.457 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.60 | Put | Currency Future | 205.0000 | 231.0000 | 12.683 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.85 | Call | Currency Future | 1,674.0000 | 1,512.0000 | (9.677) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.10 | Put | Currency Future | 410.0000 | 458.0000 | 11.707 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.95 | Call | Currency Future | 257.0000 | 212.0000 | (17.510) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 11.15 | Put | Currency Future | 2,828.0000 | 2,963.0000 | 4.774 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/03/15 | 11.60 | Call | Currency Future | 116.0000 | 93.0000 | (19.828) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.10 | Call | Currency Future | 239.0000 | 196.0000 | (17.992) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.85 | Call | Currency Future | 2,626.0000 | 2,462.0000 | (6.245) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.85 | Call | Currency Future | 478.0000 | 399.0000 | (16.527) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.45 | Put | Currency Future | 1,322.0000 | 1,426.0000 | 7.867 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.70 | Put | Currency Future | 2,413.0000 | 2,542.0000 | 5.346 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.00 | Put | Currency Future | 972.0000 | 1,062.0000 | 9.259 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.35 | Call | Currency Future | 85.0000 | 68.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.50 | Put | Currency Future | 174.0000 | 196.0000 | 12.644 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.85 | Put | Currency Future | 59.0000 | 60.0000 | 1.695 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.05 | Call | Currency Future | 2,430.0000 | 2,265.0000 | (6.790) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.15 | Call | Currency Future | 142.0000 | 114.0000 | (19.718) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.45 | Call | Currency Future | 124.0000 | 99.0000 | (20.161) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 15.65 | Put | Currency Future | 7,209.0000 | 7,361.0000 | 2.108 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.85 | Put | Currency Future | 297.0000 | 334.0000 | 12.458 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.10 | Call | Currency Future | 774.0000 | 659.0000 | (14.858) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.10 | Put | Currency Future | 1,874.0000 | 1,995.0000 | 6.457 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.65 | Call | Currency Future | 113.0000 | 91.0000 | (19.469) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.00 | Call | Currency Future | 436.0000 | 363.0000 | (16.743) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.00 | Call | Currency Future | 827.0000 | 707.0000 | (14.510) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.45 | Call | Currency Future | 336.0000 | 277.0000 | (17.560) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.50 | Call | Currency Future | 1,138.0000 | 998.0000 | (12.302) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.85 | Put | Currency Future | 864.0000 | 947.0000 | 9.606 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.45 | Call | Currency Future | 54.0000 | 41.0000 | (24.074) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.80 | Call | Currency Future | 106.0000 | 85.0000 | (19.811) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.00 | Put | Currency Future | 363.0000 | 406.0000 | 11.846 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.95 | Put | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.85 | Call | Currency Future | 912.0000 | 785.0000 | (13.925) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.05 | Put | Currency Future | 1,009.0000 | 1,100.0000 | 9.019 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 1,830.0000 | 1,950.0000 | 6.557 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.85 | Call | Currency Future | 104.0000 | 83.0000 | (20.192) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.95 | Call | Currency Future | 450.0000 | 374.0000 | (16.889) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 278.0000 | 229.0000 | (17.626) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.70 | Put | Currency Future | 240.0000 | 270.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.20 | Call | Currency Future | 90.0000 | 72.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.95 | Call | Currency Future | 450.0000 | 374.0000 | (16.889) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/03/15 | 10.55 | Put | Currency Future | 2,278.0000 | 2,404.0000 | 5.531 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.25 | Put | Currency Future | 1,162.0000 | 1,260.0000 | 8.434 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.30 | Put | Currency Future | 2,968.0000 | 3,105.0000 | 4.616 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.15 | Put | Currency Future | 4,747.0000 | 4,895.0000 | 3.118 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.90 | Call | Currency Future | 883.0000 | 759.0000 | (14.043) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.95 | Call | Currency Future | 1,585.0000 | 1,425.0000 | (10.095) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.85 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.50 | Call | Currency Future | 197.0000 | 160.0000 | (18.782) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.55 | Call | Currency Future | 192.0000 | 155.0000 | (19.271) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.65 | Put | Currency Future | 3,299.0000 | 3,439.0000 | 4.244 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 1,614.0000 | 1,727.0000 | 7.001 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.45 | Put | Currency Future | 1,322.0000 | 1,426.0000 | 7.867 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.90 | Call | Currency Future | 464.0000 | 386.0000 | (16.810) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.55 | Call | Currency Future | 318.0000 | 262.0000 | (17.610) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 165.0000 | 133.0000 | (19.394) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.05 | Call | Currency Future | 96.0000 | 77.0000 | (19.792) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.40 | Put | Currency Future | 4,020.0000 | 4,165.0000 | 3.607 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.90 | Put | Currency Future | 318.0000 | 357.0000 | 12.264 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.90 | Put | Currency Future | 899.0000 | 985.0000 | 9.566 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 2,550.0000 | 2,681.0000 | 5.137 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.40 | Put | Currency Future | 3,062.0000 | 3,200.0000 | 4.507 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.35 | Put | Currency Future | 1,241.0000 | 1,343.0000 | 8.219 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.95 | Put | Currency Future | 3,586.0000 | 3,728.0000 | 3.960 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.80 | Put | Currency Future | 1,614.0000 | 1,727.0000 | 7.001 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.70 | Put | Currency Future | 1,529.0000 | 1,640.0000 | 7.260 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.55 | Call | Currency Future | 3,916.0000 | 3,754.0000 | (4.137) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.55 | Put | Currency Future | 1,404.0000 | 1,511.0000 | 7.621 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.85 | Call | Currency Future | 165.0000 | 133.0000 | (19.394) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.40 | Call | Currency Future | 127.0000 | 102.0000 | (19.685) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.35 | Call | Currency Future | 356.0000 | 294.0000 | (17.416) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.95 | Call | Currency Future | 100.0000 | 80.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.40 | Call | Currency Future | 84.0000 | 66.0000 | (21.429) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.85 | Call | Currency Future | 3,617.0000 | 3,455.0000 | (4.479) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.55 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.85 | Put | Currency Future | 2,550.0000 | 2,681.0000 | 5.137 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.05 | Put | Currency Future | 3,682.0000 | 3,825.0000 | 3.884 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/03/15 | 13.55 | Call | Currency Future | 52.0000 | 39.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.15 | Call | Currency Future | 42.0000 | 31.0000 | (26.190) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.55 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.70 | Call | Currency Future | 177.0000 | 144.0000 | (18.644) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.55 | Put | Currency Future | 5,138.0000 | 5,288.0000 | 2.919 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.15 | Put | Currency Future | 5,728.0000 | 5,880.0000 | 2.654 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.00 | Call | Currency Future | 65.0000 | 50.0000 | (23.077) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.55 | Call | Currency Future | 2,922.0000 | 2,760.0000 | (5.544) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.80 | Call | Currency Future | 278.0000 | 229.0000 | (17.626) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.00 | Put | Currency Future | 4,601.0000 | 4,749.0000 | 3.217 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.75 | Put | Currency Future | 258.0000 | 290.0000 | 12.403 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.55 | Call | Currency Future | 1,947.0000 | 1,783.0000 | (8.423) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.90 | Call | Currency Future | 161.0000 | 130.0000 | (19.255) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.40 | Put | Currency Future | 2,143.0000 | 2,267.0000 | 5.786 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.45 | Call | Currency Future | 336.0000 | 277.0000 | (17.560) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.05 | Call | Currency Future | 800.0000 | 683.0000 | (14.625) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.05 | Call | Currency Future | 3,418.0000 | 3,256.0000 | (4.740) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.75 | Call | Currency Future | 508.0000 | 425.0000 | (16.339) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 245.0000 | 201.0000 | (17.959) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 2,781.0000 | 2,916.0000 | 4.854 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.95 | Call | Currency Future | 157.0000 | 126.0000 | (19.745) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.25 | Call | Currency Future | 377.0000 | 312.0000 | (17.241) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.30 | Call | Currency Future | 133.0000 | 107.0000 | (19.549) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.80 | Put | Currency Future | 5,383.0000 | 5,534.0000 | 2.805 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.05 | Put | Currency Future | 386.0000 | 431.0000 | 11.658 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.05 | Put | Currency Future | 16.0000 | 13.0000 | (18.750) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.30 | Put | Currency Future | 2,052.0000 | 2,177.0000 | 6.092 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 146.0000 | 117.0000 | (19.863) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.95 | Put | Currency Future | 2,642.0000 | 2,775.0000 | 5.034 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.80 | Call | Currency Future | 48.0000 | 36.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.40 | Call | Currency Future | 207.0000 | 169.0000 | (18.357) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.35 | Put | Currency Future | 3,971.0000 | 4,116.0000 | 3.651 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.70 | Call | Currency Future | 293.0000 | 241.0000 | (17.747) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.40 | Put | Currency Future | 1,281.0000 | 1,384.0000 | 8.041 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.35 | Call | Currency Future | 85.0000 | 68.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.40 | Put | Currency Future | 148.0000 | 165.0000 | 11.486 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/03/15 | 7.75 | Call | Currency Future | 972.0000 | 842.0000 | (13.374) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.75 | Put | Currency Future | 794.0000 | 874.0000 | 10.076 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.30 | Call | Currency Future | 217.0000 | 178.0000 | (17.972) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.60 | Put | Currency Future | 36.0000 | 35.0000 | (2.778) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.40 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.45 | Put | Currency Future | 2,188.0000 | 2,313.0000 | 5.713 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.30 | Call | Currency Future | 366.0000 | 303.0000 | (17.213) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.45 | Put | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.95 | Put | Currency Future | 71.0000 | 73.0000 | 2.817 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.05 | Call | Currency Future | 423.0000 | 352.0000 | (16.785) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.40 | Call | Currency Future | 346.0000 | 286.0000 | (17.341) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.45 | Call | Currency Future | 1,173.0000 | 1,031.0000 | (12.106) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.50 | Put | Currency Future | 2,233.0000 | 2,358.0000 | 5.598 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.45 | Call | Currency Future | 202.0000 | 164.0000 | (18.812) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.30 | Call | Currency Future | 58.0000 | 44.0000 | (24.138) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 8.80 | Put | Currency Future | 829.0000 | 910.0000 | 9.771 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.45 | Put | Currency Future | 159.0000 | 180.0000 | 13.208 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.65 | Call | Currency Future | 1,036.0000 | 902.0000 | (12.934) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.40 | Call | Currency Future | 1,212.0000 | 1,066.0000 | (12.046) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.90 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.05 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.20 | Put | Currency Future | 4,796.0000 | 4,944.0000 | 3.086 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.60 | Call | Currency Future | 1,901.0000 | 1,737.0000 | (8.627) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.20 | Call | Currency Future | 3,269.0000 | 3,107.0000 | (4.956) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.10 | Put | Currency Future | 1,047.0000 | 1,140.0000 | 8.883 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.45 | Call | Currency Future | 2,041.0000 | 1,876.0000 | (8.084) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.40 | Call | Currency Future | 4,066.0000 | 3,903.0000 | (4.009) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.10 | Call | Currency Future | 94.0000 | 75.0000 | (20.213) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.70 | Call | Currency Future | 1,004.0000 | 871.0000 | (13.247) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.20 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.10 | Call | Currency Future | 43.0000 | 32.0000 | (25.581) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.45 | Call | Currency Future | 3,021.0000 | 2,859.0000 | (5.362) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.95 | Put | Currency Future | 340.0000 | 381.0000 | 12.059 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.40 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.10 | Put | Currency Future | 92.0000 | 97.0000 | 5.435 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.35 | Put | Currency Future | 137.0000 | 150.0000 | 9.489 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2010/03/15 | 7.05 | Call | Currency Future | 1,499.0000 | 1,340.0000 | (10.607) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.55 | Put | Currency Future | 33.0000 | 32.0000 | (3.030) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.20 | Call | Currency Future | 2,283.0000 | 2,117.0000 | (7.271) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 14.10 | Put | Currency Future | 5,679.0000 | 5,830.0000 | 2.659 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 8.80 | Call | Currency Future | 493.0000 | 412.0000 | (16.430) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.45 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.65 | Put | Currency Future | 222.0000 | 250.0000 | 12.613 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.10 | Put | Currency Future | 3,730.0000 | 3,874.0000 | 3.861 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.35 | Call | Currency Future | 1,251.0000 | 1,101.0000 | (11.990) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.05 | Put | Currency Future | 4,649.0000 | 4,798.0000 | 3.205 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.20 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 16.10 | Call | Currency Future | 20.0000 | 9.0000 | (55.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.20 | Call | Currency Future | 60.0000 | 46.0000 | (23.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.45 | Call | Currency Future | 4,016.0000 | 3,853.0000 | (4.059) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.45 | Call | Currency Future | 82.0000 | 65.0000 | (20.732) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.10 | Put | Currency Future | 4,698.0000 | 4,846.0000 | 3.150 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.05 | Put | Currency Future | 85.0000 | 88.0000 | 3.529 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.20 | Put | Currency Future | 19.0000 | 16.0000 | (15.789) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.30 | Put | Currency Future | 4,893.0000 | 5,042.0000 | 3.045 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.45 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.45 | Put | Currency Future | 4,068.0000 | 4,213.0000 | 3.564 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.10 | Call | Currency Future | 62.0000 | 48.0000 | (22.581) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.35 | Put | Currency Future | 23.0000 | 20.0000 | (13.043) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.20 | Call | Currency Future | 4,265.0000 | 4,102.0000 | (3.822) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.30 | Put | Currency Future | 1,202.0000 | 1,301.0000 | 8.236 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.10 | Call | Currency Future | 1,456.0000 | 1,298.0000 | (10.852) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 10.90 | Put | Currency Future | 2,596.0000 | 2,728.0000 | 5.085 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.50 | Put | Currency Future | 5,089.0000 | 5,239.0000 | 2.948 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 7.95 | Call | Currency Future | 854.0000 | 733.0000 | (14.169) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 14.20 | Call | Currency Future | 41.0000 | 30.0000 | (26.829) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 13.50 | Call | Currency Future | 53.0000 | 40.0000 | (24.528) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.85 | Put | Currency Future | 1,656.0000 | 1,771.0000 | 6.944 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 14.20 | Put | Currency Future | 5,777.0000 | 5,929.0000 | 2.631 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.60 | Call | Currency Future | 3,866.0000 | 3,704.0000 | (4.190) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.10 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 9.85 | Call | Currency Future | 271.0000 | 223.0000 | (17.712) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/03/15 | 16.10 | Put | Currency Future | 7,656.0000 | 7,808.0000 | 1.985 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.80 | Put | Currency Future | 2,505.0000 | 2,635.0000 | 5.190 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.55 | Call | Currency Future | 36.0000 | 25.0000 | (30.556) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.10 | Call | Currency Future | 2,381.0000 | 2,216.0000 | (6.930) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.75 | Put | Currency Future | 49.0000 | 49.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.20 | Call | Currency Future | 1,373.0000 | 1,217.0000 | (11.362) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.20 | Call | Currency Future | 19.0000 | 9.0000 | (52.632) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.80 | Call | Currency Future | 169.0000 | 136.0000 | (19.527) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.10 | Call | Currency Future | 411.0000 | 341.0000 | (17.032) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.10 | Put | Currency Future | 17.0000 | 14.0000 | (17.647) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.05 | Call | Currency Future | 64.0000 | 49.0000 | (23.438) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 7.20 | Put | Currency Future | 109.0000 | 115.0000 | 5.505 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.20 | Put | Currency Future | 7,755.0000 | 7,907.0000 | 1.960 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.75 | Call | Currency Future | 285.0000 | 235.0000 | (17.544) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.20 | Call | Currency Future | 227.0000 | 187.0000 | (17.621) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.75 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.35 | Call | Currency Future | 39.0000 | 28.0000 | (28.205) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.05 | Put | Currency Future | 2,735.0000 | 2,869.0000 | 4.899 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.35 | Put | Currency Future | 2,097.0000 | 2,222.0000 | 5.961 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.10 | Put | Currency Future | 2,781.0000 | 2,916.0000 | 4.854 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.60 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.05 | Call | Currency Future | 149.0000 | 120.0000 | (19.463) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.35 | Call | Currency Future | 212.0000 | 173.0000 | (18.396) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 11.10 | Call | Currency Future | 146.0000 | 117.0000 | (19.863) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.55 | Put | Currency Future | 6,122.0000 | 6,274.0000 | 2.483 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.35 | Call | Currency Future | 2,138.0000 | 1,971.0000 | (7.811) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.35 | Put | Currency Future | 5,925.0000 | 6,077.0000 | 2.565 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.55 | Call | Currency Future | 79.0000 | 62.0000 | (21.519) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.20 | Put | Currency Future | 1,123.0000 | 1,220.0000 | 8.638 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.55 | Put | Currency Future | 8,102.0000 | 8,256.0000 | 1.901 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.60 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.65 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.40 | Call | Currency Future | 55.0000 | 42.0000 | (23.636) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.55 | Call | Currency Future | 17.0000 | 7.0000 | (58.824) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.60 | Call | Currency Future | 2,873.0000 | 2,710.0000 | (5.674) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.35 | Call | Currency Future | 3,120.0000 | 2,958.0000 | (5.192) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/03/15 | 5.65 | Call | Currency Future | 2,823.0000 | 2,660.0000 | (5.774) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 12.55 | Put | Currency Future | 4,164.0000 | 4,310.0000 | 3.506 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.65 | Call | Currency Future | 35.0000 | 24.0000 | (31.429) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 13.40 | Put | Currency Future | 4,991.0000 | 5,141.0000 | 3.005 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.65 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.25 | Put | Currency Future | 2,008.0000 | 2,131.0000 | 6.125 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 9.75 | Put | Currency Future | 1,571.0000 | 1,684.0000 | 7.193 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.65 | Call | Currency Future | 3,817.0000 | 3,654.0000 | (4.270) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.25 | Call | Currency Future | 222.0000 | 183.0000 | (17.568) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.05 | Call | Currency Future | 245.0000 | 201.0000 | (17.959) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.65 | Put | Currency Future | 6,221.0000 | 6,372.0000 | 2.427 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.05 | Put | Currency Future | 1,830.0000 | 1,950.0000 | 6.557 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.30 | Call | Currency Future | 4,165.0000 | 4,003.0000 | (3.890) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.40 | Call | Currency Future | 18.0000 | 8.0000 | (55.556) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.65 | Put | Currency Future | 8,202.0000 | 8,355.0000 | 1.865 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.30 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.60 | Call | Currency Future | 16.0000 | 7.0000 | (56.250) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.40 | Put | Currency Future | 5,974.0000 | 6,126.0000 | 2.544 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.40 | Call | Currency Future | 3,071.0000 | 2,908.0000 | (5.308) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.30 | Call | Currency Future | 19.0000 | 8.0000 | (57.895) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.60 | Put | Currency Future | 8,152.0000 | 8,305.0000 | 1.877 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 10.20 | Put | Currency Future | 1,963.0000 | 2,086.0000 | 6.266 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 5.35 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.30 | Put | Currency Future | 7,854.0000 | 8,007.0000 | 1.948 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.60 | Put | Currency Future | 6,171.0000 | 6,323.0000 | 2.463 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.50 | Put | Currency Future | 30.0000 | 28.0000 | (6.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.65 | Call | Currency Future | 16.0000 | 7.0000 | (56.250) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.30 | Put | Currency Future | 5,876.0000 | 6,028.0000 | 2.587 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.40 | Call | Currency Future | 39.0000 | 28.0000 | (28.205) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 16.40 | Put | Currency Future | 7,954.0000 | 8,106.0000 | 1.911 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.50 | Call | Currency Future | 1,994.0000 | 1,830.0000 | (8.225) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 6.30 | Put | Currency Future | 22.0000 | 17.0000 | (22.727) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.50 | Call | Currency Future | 3,966.0000 | 3,803.0000 | (4.110) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 14.30 | Call | Currency Future | 40.0000 | 29.0000 | (27.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.50 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/03/15 | 4.35 | Call | Currency Future | 4,115.0000 | 3,953.0000 | (3.937) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2010/03/15 | 5.30 | Call | Currency Future | 3,170.0000 | 3,008.0000 | (5.110) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.35 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.30 | Call | Currency Future | 2,186.0000 | 2,019.0000 | (7.640) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.30 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.70 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.70 | Put | Currency Future | 45.0000 | 44.0000 | (2.222) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 14.60 | Call | Currency Future | 36.0000 | 24.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.70 | Call | Currency Future | 3,767.0000 | 3,604.0000 | (4.327) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.70 | Call | Currency Future | 1,809.0000 | 1,646.0000 | (9.011) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 16.35 | Put | Currency Future | 7,904.0000 | 8,057.0000 | 1.936 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.90 | Put | Currency Future | 65.0000 | 67.0000 | 3.077 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.70 | Call | Currency Future | 2,774.0000 | 2,611.0000 | (5.876) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 16.35 | Call | Currency Future | 18.0000 | 8.0000 | (55.556) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 6.75 | Call | Currency Future | 1,763.0000 | 1,601.0000 | (9.189) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.70 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.50 | Call | Currency Future | 2,972.0000 | 2,809.0000 | (5.485) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.75 | Call | Currency Future | 3,717.0000 | 3,554.0000 | (4.385) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.50 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 5.75 | Call | Currency Future | 2,725.0000 | 2,561.0000 | (6.018) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.75 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.20 | Put | Currency Future | 3,826.0000 | 3,971.0000 | 3.790 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.10 | Call | Currency Future | 4,365.0000 | 4,202.0000 | (3.734) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.60 | Put | Currency Future | 4,213.0000 | 4,359.0000 | 3.465 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 12.60 | Call | Currency Future | 77.0000 | 60.0000 | (22.078) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 4.10 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 16.45 | Put | Currency Future | 8,003.0000 | 8,156.0000 | 1.912 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 16.45 | Call | Currency Future | 18.0000 | 7.0000 | (61.111) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 14.45 | Call | Currency Future | 38.0000 | 27.0000 | (28.947) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/03/15 | 14.45 | Put | Currency Future | 6,024.0000 | 6,175.0000 | 2.507 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | | | Currency Future | 8.6029 | 8.4365 | (1.934) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.40 | Put | Currency Future | 1,281.0000 | 1,379.0000 | 7.650 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 8.65 | Call | Currency Future | 704.0000 | 611.0000 | (13.210) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.00 | Put | Currency Future | 1,766.0000 | 1,879.0000 | 6.399 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 8.35 | Put | Currency Future | 574.0000 | 635.0000 | 10.627 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.15 | Put | Currency Future | 1,093.0000 | 1,184.0000 | 8.326 | 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 361.0000 | 309.0000 | (14.404) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.45 | Put | Currency Future | 1,320.0000 | 1,419.0000 | 7.500 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.50 | Call | Currency Future | 2,155.0000 | 1,989.0000 | (7.703) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.00 | Call | Currency Future | 369.0000 | 315.0000 | (14.634) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.45 | Call | Currency Future | 473.0000 | 406.0000 | (14.165) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.00 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.60 | Call | Currency Future | 441.0000 | 378.0000 | (14.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 377.0000 | 322.0000 | (14.589) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.00 | Call | Currency Future | 3,611.0000 | 3,445.0000 | (4.597) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.80 | Put | Currency Future | 849.0000 | 928.0000 | 9.305 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.55 | Put | Currency Future | 690.0000 | 759.0000 | 10.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.05 | Call | Currency Future | 361.0000 | 309.0000 | (14.404) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.20 | Call | Currency Future | 896.0000 | 785.0000 | (12.388) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.65 | Call | Currency Future | 1,205.0000 | 1,071.0000 | (11.120) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.50 | Put | Currency Future | 52.0000 | 52.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.80 | Call | Currency Future | 652.0000 | 564.0000 | (13.497) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.55 | Call | Currency Future | 742.0000 | 646.0000 | (12.938) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.60 | Put | Currency Future | 1,438.0000 | 1,541.0000 | 7.163 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.05 | Put | Currency Future | 1,808.0000 | 1,922.0000 | 6.305 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.20 | Put | Currency Future | 493.0000 | 548.0000 | 11.156 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 1,724.0000 | 1,836.0000 | 6.497 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.00 | Call | Currency Future | 243.0000 | 204.0000 | (16.049) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.35 | Call | Currency Future | 826.0000 | 721.0000 | (12.712) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.15 | Call | Currency Future | 546.0000 | 470.0000 | (13.919) | 0 | 0 | 21,978 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.05 | Put | Currency Future | 1,808.0000 | 1,922.0000 | 6.305 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.75 | Put | Currency Future | 289.0000 | 326.0000 | 12.803 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.00 | Put | Currency Future | 2,640.0000 | 2,768.0000 | 4.848 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.70 | Put | Currency Future | 783.0000 | 859.0000 | 9.706 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,682.0000 | 1,793.0000 | 6.599 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.75 | Call | Currency Future | 1,142.0000 | 1,012.0000 | (11.384) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.30 | Call | Currency Future | 508.0000 | 436.0000 | (14.173) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 15.75 | Put | Currency Future | 7,197.0000 | 7,352.0000 | 2.154 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.50 | Call | Currency Future | 137.0000 | 114.0000 | (16.788) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.75 | Put | Currency Future | 1,559.0000 | 1,666.0000 | 6.863 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 385.0000 | 329.0000 | (14.545) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.65 | Put | Currency Future | 252.0000 | 284.0000 | 12.698 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2010/06/14 | 9.30 | Put | Currency Future | 1,205.0000 | 1,300.0000 | 7.884 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.25 | Put | Currency Future | 5,724.0000 | 5,876.0000 | 2.655 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 15.50 | Put | Currency Future | 6,950.0000 | 7,105.0000 | 2.230 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.20 | Put | Currency Future | 3,750.0000 | 3,891.0000 | 3.760 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.75 | Put | Currency Future | 76.0000 | 79.0000 | 3.947 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.20 | Put | Currency Future | 1,130.0000 | 1,222.0000 | 8.142 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.45 | Put | Currency Future | 1,320.0000 | 1,419.0000 | 7.500 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 15.75 | Call | Currency Future | 49.0000 | 38.0000 | (22.449) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.00 | Put | Currency Future | 5,480.0000 | 5,631.0000 | 2.755 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.35 | Call | Currency Future | 319.0000 | 272.0000 | (14.734) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.45 | Call | Currency Future | 473.0000 | 406.0000 | (14.165) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 11.25 | Call | Currency Future | 219.0000 | 184.0000 | (15.982) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.50 | Put | Currency Future | 4,035.0000 | 4,178.0000 | 3.544 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 8.45 | Call | Currency Future | 783.0000 | 682.0000 | (12.899) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.10 | Call | Currency Future | 560.0000 | 483.0000 | (13.750) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.75 | Call | Currency Future | 412.0000 | 352.0000 | (14.563) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.65 | Call | Currency Future | 283.0000 | 239.0000 | (15.548) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.35 | Put | Currency Future | 1,243.0000 | 1,339.0000 | 7.723 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.25 | Call | Currency Future | 77.0000 | 63.0000 | (18.182) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.00 | Call | Currency Future | 83.0000 | 68.0000 | (18.072) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 8.45 | Put | Currency Future | 630.0000 | 695.0000 | 10.317 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.20 | Call | Currency Future | 339.0000 | 290.0000 | (14.454) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.65 | Put | Currency Future | 2,330.0000 | 2,452.0000 | 5.236 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.35 | Call | Currency Future | 496.0000 | 426.0000 | (14.113) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 11.25 | Put | Currency Future | 2,866.0000 | 2,997.0000 | 4.571 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 3.50 | Call | Currency Future | 5,103.0000 | 4,937.0000 | (3.253) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.15 | Call | Currency Future | 155.0000 | 129.0000 | (16.774) | 0 | 0 | 29,153 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.20 | Put | Currency Future | 1,936.0000 | 2,053.0000 | 6.043 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.75 | Call | Currency Future | 126.0000 | 104.0000 | (17.460) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 15.50 | Call | Currency Future | 53.0000 | 41.0000 | (22.642) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.15 | Put | Currency Future | 3,702.0000 | 3,843.0000 | 3.809 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.30 | Call | Currency Future | 326.0000 | 278.0000 | (14.724) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 7.60 | Put | Currency Future | 234.0000 | 265.0000 | 13.248 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 8.70 | Call | Currency Future | 686.0000 | 595.0000 | (13.265) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.55 | Put | Currency Future | 2,242.0000 | 2,363.0000 | 5.397 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 9.10 | Put | Currency Future | 1,057.0000 | 1,146.0000 | 8.420 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.70 | Call | Currency Future | 421.0000 | 361.0000 | (14.252) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.45 | Put | Currency Future | 2,154.0000 | 2,275.0000 | 5.617 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.55 | Call | Currency Future | 295.0000 | 250.0000 | (15.254) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.70 | Call | Currency Future | 1,173.0000 | 1,041.0000 | (11.253) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.75 | Put | Currency Future | 816.0000 | 893.0000 | 9.436 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.70 | Put | Currency Future | 1,518.0000 | 1,624.0000 | 6.983 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.35 | Put | Currency Future | 2,066.0000 | 2,186.0000 | 5.808 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.70 | Put | Currency Future | 270.0000 | 305.0000 | 12.963 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.45 | Call | Currency Future | 307.0000 | 262.0000 | (14.658) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.80 | Call | Currency Future | 403.0000 | 345.0000 | (14.392) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 2,023.0000 | 2,142.0000 | 5.882 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.80 | Put | Currency Future | 1,600.0000 | 1,708.0000 | 6.750 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.35 | Call | Currency Future | 1,427.0000 | 1,273.0000 | (10.792) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.75 | Call | Currency Future | 669.0000 | 579.0000 | (13.453) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.50 | Call | Currency Future | 301.0000 | 256.0000 | (14.950) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.20 | Call | Currency Future | 152.0000 | 127.0000 | (16.447) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.60 | Call | Currency Future | 1,237.0000 | 1,102.0000 | (10.914) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.50 | Put | Currency Future | 2,198.0000 | 2,319.0000 | 5.505 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.25 | Put | Currency Future | 519.0000 | 576.0000 | 10.983 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 484.0000 | 416.0000 | (14.050) | 0 | 0 | 2,557 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.90 | Call | Currency Future | 170.0000 | 142.0000 | (16.471) | 0 | 0 | 21,978 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.60 | Put | Currency Future | 720.0000 | 792.0000 | 10.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.20 | Call | Currency Future | 533.0000 | 459.0000 | (13.884) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.90 | Put | Currency Future | 3,467.0000 | 3,605.0000 | 3.980 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.60 | Call | Currency Future | 723.0000 | 628.0000 | (13.140) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.50 | Call | Currency Future | 763.0000 | 663.0000 | (13.106) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.40 | Call | Currency Future | 484.0000 | 416.0000 | (14.050) | 0 | 0 | 26,596 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.75 | Call | Currency Future | 1,929.0000 | 1,766.0000 | (8.450) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.85 | Put | Currency Future | 3,420.0000 | 3,558.0000 | 4.035 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.55 | Put | Currency Future | 1,398.0000 | 1,500.0000 | 7.296 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.40 | Put | Currency Future | 1,281.0000 | 1,379.0000 | 7.650 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.25 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.20 | Put | Currency Future | 2,821.0000 | 2,951.0000 | 4.608 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.35 | Put | Currency Future | 174.0000 | 186.0000 | 6.897 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.65 | Put | Currency Future | 751.0000 | 825.0000 | 9.854 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 13.20 | Call | Currency Future | 107.0000 | 88.0000 | (17.757) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.25 | Call | Currency Future | 520.0000 | 447.0000 | (14.038) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.25 | Call | Currency Future | 872.0000 | 763.0000 | (12.500) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.75 | Put | Currency Future | 4,273.0000 | 4,417.0000 | 3.370 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 3.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.20 | Put | Currency Future | 4,705.0000 | 4,852.0000 | 3.124 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.95 | Call | Currency Future | 604.0000 | 521.0000 | (13.742) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.25 | Call | Currency Future | 150.0000 | 125.0000 | (16.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.25 | Call | Currency Future | 3,363.0000 | 3,197.0000 | (4.936) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.25 | Put | Currency Future | 1,167.0000 | 1,261.0000 | 8.055 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.95 | Put | Currency Future | 951.0000 | 1,035.0000 | 8.833 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 3.75 | Call | Currency Future | 4,853.0000 | 4,687.0000 | (3.421) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.55 | Put | Currency Future | 1,398.0000 | 1,500.0000 | 7.296 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.50 | Put | Currency Future | 660.0000 | 727.0000 | 10.152 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.15 | Call | Currency Future | 346.0000 | 296.0000 | (14.451) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.85 | Call | Currency Future | 173.0000 | 145.0000 | (16.185) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.60 | Put | Currency Future | 4,130.0000 | 4,273.0000 | 3.462 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.20 | Call | Currency Future | 224.0000 | 188.0000 | (16.071) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.55 | Call | Currency Future | 451.0000 | 387.0000 | (14.191) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.60 | Call | Currency Future | 133.0000 | 110.0000 | (17.293) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.55 | Call | Currency Future | 451.0000 | 387.0000 | (14.191) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.00 | Call | Currency Future | 2,628.0000 | 2,464.0000 | (6.240) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.70 | Put | Currency Future | 2,374.0000 | 2,497.0000 | 5.181 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.90 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.90 | Call | Currency Future | 3,710.0000 | 3,544.0000 | (4.474) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.00 | Call | Currency Future | 589.0000 | 508.0000 | (13.752) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.55 | Call | Currency Future | 135.0000 | 112.0000 | (17.037) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.55 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.90 | Call | Currency Future | 2,725.0000 | 2,560.0000 | (6.055) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.50 | Put | Currency Future | 1,359.0000 | 1,460.0000 | 7.432 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.15 | Call | Currency Future | 921.0000 | 807.0000 | (12.378) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.55 | Call | Currency Future | 3,066.0000 | 2,901.0000 | (5.382) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.55 | Put | Currency Future | 4,082.0000 | 4,226.0000 | 3.528 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.55 | Call | Currency Future | 4,057.0000 | 3,891.0000 | (4.092) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.00 | Put | Currency Future | 986.0000 | 1,072.0000 | 8.722 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.15 | Put | Currency Future | 468.0000 | 520.0000 | 11.111 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 5.55 | Put | Currency Future | 13.0000 | 15.0000 | 15.385 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.00 | Put | Currency Future | 4,512.0000 | 4,658.0000 | 3.236 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.45 | Put | Currency Future | 3,987.0000 | 4,130.0000 | 3.587 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.85 | Put | Currency Future | 1,641.0000 | 1,750.0000 | 6.642 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.55 | Put | Currency Future | 56.0000 | 57.0000 | 1.786 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.00 | Call | Currency Future | 115.0000 | 95.0000 | (17.391) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.85 | Call | Currency Future | 394.0000 | 337.0000 | (14.467) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.55 | Call | Currency Future | 1,274.0000 | 1,133.0000 | (11.068) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.50 | Call | Currency Future | 198.0000 | 166.0000 | (16.162) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.00 | Put | Currency Future | 25.0000 | 27.0000 | 8.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.65 | Call | Currency Future | 431.0000 | 369.0000 | (14.385) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.55 | Call | Currency Future | 2,109.0000 | 1,943.0000 | (7.871) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.00 | Call | Currency Future | 1,712.0000 | 1,552.0000 | (9.346) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.55 | Put | Currency Future | 221.0000 | 246.0000 | 11.312 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.00 | Put | Currency Future | 109.0000 | 116.0000 | 6.422 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.95 | Call | Currency Future | 1,026.0000 | 904.0000 | (11.891) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.15 | Put | Currency Future | 134.0000 | 143.0000 | 6.716 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.85 | Call | Currency Future | 635.0000 | 549.0000 | (13.543) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.40 | Put | Currency Future | 2,110.0000 | 2,231.0000 | 5.735 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.70 | Call | Currency Future | 277.0000 | 233.0000 | (15.884) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.00 | Call | Currency Future | 164.0000 | 137.0000 | (16.463) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.95 | Put | Currency Future | 373.0000 | 417.0000 | 11.796 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.65 | Call | Currency Future | 187.0000 | 156.0000 | (16.578) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.25 | Put | Currency Future | 3,797.0000 | 3,938.0000 | 3.713 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.00 | Put | Currency Future | 3,561.0000 | 3,700.0000 | 3.903 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.95 | Put | Currency Future | 102.0000 | 108.0000 | 5.882 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.15 | Call | Currency Future | 1,587.0000 | 1,429.0000 | (9.956) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.90 | Put | Currency Future | 22.0000 | 24.0000 | 9.091 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.85 | Put | Currency Future | 882.0000 | 963.0000 | 9.184 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.50 | Call | Currency Future | 462.0000 | 396.0000 | (14.286) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.15 | Put | Currency Future | 1,893.0000 | 2,009.0000 | 6.128 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.50 | Call | Currency Future | 97.0000 | 80.0000 | (17.526) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.70 | Call | Currency Future | 3,909.0000 | 3,742.0000 | (4.272) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.45 | Call | Currency Future | 202.0000 | 169.0000 | (16.337) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.15 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.90 | Put | Currency Future | 95.0000 | 100.0000 | 5.263 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 10.40 | Call | Currency Future | 313.0000 | 267.0000 | (14.696) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.50 | Put | Currency Future | 3,095.0000 | 3,229.0000 | 4.330 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.20 | Put | Currency Future | 143.0000 | 153.0000 | 6.993 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.45 | Call | Currency Future | 99.0000 | 81.0000 | (18.182) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.15 | Call | Currency Future | 3,462.0000 | 3,296.0000 | (4.795) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.65 | Put | Currency Future | 1,478.0000 | 1,583.0000 | 7.104 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.00 | Call | Currency Future | 998.0000 | 879.0000 | (11.924) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.70 | Put | Currency Future | 5,188.0000 | 5,338.0000 | 2.891 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.45 | Put | Currency Future | 4,946.0000 | 5,094.0000 | 2.992 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.40 | Put | Currency Future | 4,898.0000 | 5,046.0000 | 3.022 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.30 | Call | Currency Future | 1,466.0000 | 1,311.0000 | (10.573) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.70 | Call | Currency Future | 91.0000 | 74.0000 | (18.681) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.20 | Put | Currency Future | 34.0000 | 35.0000 | 2.941 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.60 | Put | Currency Future | 6,067.0000 | 6,219.0000 | 2.505 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.45 | Put | Currency Future | 3,049.0000 | 3,183.0000 | 4.395 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.65 | Put | Currency Future | 3,234.0000 | 3,370.0000 | 4.205 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.00 | Put | Currency Future | 395.0000 | 442.0000 | 11.899 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.70 | Put | Currency Future | 4,225.0000 | 4,369.0000 | 3.408 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.50 | Put | Currency Future | 5,969.0000 | 6,121.0000 | 2.546 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.95 | Call | Currency Future | 1,755.0000 | 1,594.0000 | (9.174) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.65 | Put | Currency Future | 4,178.0000 | 4,321.0000 | 3.423 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.25 | Put | Currency Future | 7,690.0000 | 7,846.0000 | 2.029 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.70 | Call | Currency Future | 128.0000 | 106.0000 | (17.188) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.95 | Put | Currency Future | 23.0000 | 25.0000 | 8.696 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.70 | Put | Currency Future | 3,280.0000 | 3,417.0000 | 4.177 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.95 | Call | Currency Future | 2,676.0000 | 2,512.0000 | (6.129) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.65 | Call | Currency Future | 131.0000 | 108.0000 | (17.557) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.90 | Call | Currency Future | 1,798.0000 | 1,636.0000 | (9.010) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.05 | Call | Currency Future | 574.0000 | 495.0000 | (13.763) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.05 | Call | Currency Future | 238.0000 | 200.0000 | (15.966) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.70 | Call | Currency Future | 183.0000 | 153.0000 | (16.393) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.50 | Call | Currency Future | 72.0000 | 58.0000 | (19.444) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.40 | Call | Currency Future | 101.0000 | 82.0000 | (18.812) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.90 | Call | Currency Future | 619.0000 | 535.0000 | (13.570) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.05 | Put | Currency Future | 2,685.0000 | 2,814.0000 | 4.804 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.50 | Put | Currency Future | 4,994.0000 | 5,143.0000 | 2.984 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 13.65 | Call | Currency Future | 93.0000 | 76.0000 | (18.280) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.40 | Call | Currency Future | 206.0000 | 173.0000 | (16.019) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.05 | Call | Currency Future | 161.0000 | 134.0000 | (16.770) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.65 | Put | Currency Future | 5,140.0000 | 5,289.0000 | 2.899 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.90 | Call | Currency Future | 1,054.0000 | 930.0000 | (11.765) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.90 | Put | Currency Future | 916.0000 | 999.0000 | 9.061 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.50 | Call | Currency Future | 4,107.0000 | 3,941.0000 | (4.042) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.20 | Call | Currency Future | 1,546.0000 | 1,390.0000 | (10.091) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.15 | Call | Currency Future | 2,485.0000 | 2,319.0000 | (6.680) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.40 | Put | Currency Future | 3,003.0000 | 3,136.0000 | 4.429 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.05 | Put | Currency Future | 1,021.0000 | 1,109.0000 | 8.619 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.50 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.20 | Call | Currency Future | 2,437.0000 | 2,271.0000 | (6.812) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.55 | Put | Currency Future | 6,018.0000 | 6,170.0000 | 2.526 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.15 | Put | Currency Future | 32.0000 | 33.0000 | 3.125 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.90 | Put | Currency Future | 351.0000 | 393.0000 | 11.966 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.45 | Call | Currency Future | 41.0000 | 31.0000 | (24.390) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.55 | Call | Currency Future | 71.0000 | 57.0000 | (19.718) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.60 | Call | Currency Future | 191.0000 | 159.0000 | (16.754) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.40 | Put | Currency Future | 2,110.0000 | 2,231.0000 | 5.735 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.70 | Call | Currency Future | 68.0000 | 54.0000 | (20.588) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.45 | Put | Currency Future | 7,888.0000 | 8,044.0000 | 1.978 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.50 | Call | Currency Future | 3,115.0000 | 2,950.0000 | (5.297) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.20 | Call | Currency Future | 3,412.0000 | 3,246.0000 | (4.865) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.95 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.10 | Put | Currency Future | 125.0000 | 133.0000 | 6.400 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.40 | Call | Currency Future | 313.0000 | 267.0000 | (14.696) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.45 | Put | Currency Future | 5,920.0000 | 6,072.0000 | 2.568 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.50 | Call | Currency Future | 1,311.0000 | 1,165.0000 | (11.137) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.55 | Put | Currency Future | 3,141.0000 | 3,276.0000 | 4.298 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.95 | Call | Currency Future | 3,660.0000 | 3,494.0000 | (4.536) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.10 | Call | Currency Future | 946.0000 | 830.0000 | (12.262) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.45 | Put | Currency Future | 196.0000 | 211.0000 | 7.653 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.50 | Put | Currency Future | 208.0000 | 228.0000 | 9.615 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.10 | Call | Currency Future | 1,628.0000 | 1,470.0000 | (9.705) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.25 | Call | Currency Future | 4,355.0000 | 4,189.0000 | (3.812) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 14.45 | Call | Currency Future | 73.0000 | 59.0000 | (19.178) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.50 | Put | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.20 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.10 | Put | Currency Future | 443.0000 | 494.0000 | 11.512 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.15 | Put | Currency Future | 4,656.0000 | 4,803.0000 | 3.157 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.25 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.80 | Call | Currency Future | 403.0000 | 345.0000 | (14.392) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.45 | Call | Currency Future | 1,349.0000 | 1,198.0000 | (11.193) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.75 | Call | Currency Future | 2,870.0000 | 2,706.0000 | (5.714) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.55 | Call | Currency Future | 194.0000 | 163.0000 | (15.979) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.60 | Call | Currency Future | 94.0000 | 77.0000 | (18.085) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.15 | Put | Currency Future | 2,775.0000 | 2,905.0000 | 4.685 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.30 | Call | Currency Future | 2,342.0000 | 2,176.0000 | (7.088) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.90 | Call | Currency Future | 385.0000 | 329.0000 | (14.545) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.75 | Call | Currency Future | 3,859.0000 | 3,693.0000 | (4.302) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.35 | Call | Currency Future | 145.0000 | 121.0000 | (16.552) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.60 | Put | Currency Future | 3,188.0000 | 3,323.0000 | 4.235 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.65 | Call | Currency Future | 3,958.0000 | 3,792.0000 | (4.194) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.30 | Call | Currency Future | 4,305.0000 | 4,139.0000 | (3.856) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.25 | Call | Currency Future | 2,390.0000 | 2,224.0000 | (6.946) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.25 | Call | Currency Future | 43.0000 | 33.0000 | (23.256) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.95 | Put | Currency Future | 1,724.0000 | 1,836.0000 | 6.497 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.60 | Put | Currency Future | 5,091.0000 | 5,240.0000 | 2.927 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.65 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.30 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.25 | Call | Currency Future | 1,506.0000 | 1,350.0000 | (10.359) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.95 | Call | Currency Future | 377.0000 | 322.0000 | (14.589) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.05 | Put | Currency Future | 3,608.0000 | 3,748.0000 | 3.880 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.60 | Put | Currency Future | 2,287.0000 | 2,408.0000 | 5.291 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.65 | Call | Currency Future | 2,967.0000 | 2,803.0000 | (5.527) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.30 | Put | Currency Future | 39.0000 | 40.0000 | 2.564 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.25 | Put | Currency Future | 153.0000 | 164.0000 | 7.190 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.70 | Put | Currency Future | 4,225.0000 | 4,369.0000 | 3.408 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.85 | Put | Currency Future | 1,641.0000 | 1,750.0000 | 6.642 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.05 | Call | Currency Future | 113.0000 | 93.0000 | (17.699) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.70 | Call | Currency Future | 1,973.0000 | 1,810.0000 | (8.262) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2010/06/14 | 13.35 | Call | Currency Future | 102.0000 | 84.0000 | (17.647) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.10 | Put | Currency Future | 29.0000 | 31.0000 | 6.897 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.65 | Put | Currency Future | 14.0000 | 17.0000 | 21.429 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 7.30 | Put | Currency Future | 163.0000 | 175.0000 | 7.362 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.25 | Put | Currency Future | 37.0000 | 37.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.35 | Put | Currency Future | 42.0000 | 42.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.70 | Put | Currency Future | 6,165.0000 | 6,317.0000 | 2.466 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.85 | Call | Currency Future | 394.0000 | 337.0000 | (14.467) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 13.05 | Put | Currency Future | 4,560.0000 | 4,707.0000 | 3.224 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.35 | Call | Currency Future | 75.0000 | 61.0000 | (18.667) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.25 | Call | Currency Future | 332.0000 | 284.0000 | (14.458) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.35 | Call | Currency Future | 319.0000 | 272.0000 | (14.734) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.35 | Put | Currency Future | 5,822.0000 | 5,974.0000 | 2.611 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.70 | Call | Currency Future | 68.0000 | 54.0000 | (20.588) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.25 | Put | Currency Future | 1,979.0000 | 2,097.0000 | 5.963 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.45 | Put | Currency Future | 49.0000 | 48.0000 | (2.041) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 16.35 | Put | Currency Future | 7,789.0000 | 7,945.0000 | 2.003 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.45 | Call | Currency Future | 140.0000 | 117.0000 | (16.429) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 16.35 | Call | Currency Future | 42.0000 | 32.0000 | (23.810) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.70 | Put | Currency Future | 2,374.0000 | 2,497.0000 | 5.181 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.35 | Put | Currency Future | 2,066.0000 | 2,186.0000 | 5.808 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.45 | Put | Currency Future | 12.0000 | 13.0000 | 8.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.70 | Call | Currency Future | 128.0000 | 106.0000 | (17.188) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 9.80 | Put | Currency Future | 1,600.0000 | 1,708.0000 | 6.750 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.35 | Call | Currency Future | 2,295.0000 | 2,129.0000 | (7.233) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 14.70 | Put | Currency Future | 6,165.0000 | 6,317.0000 | 2.466 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 8.05 | Put | Currency Future | 419.0000 | 467.0000 | 11.456 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.35 | Call | Currency Future | 3,264.0000 | 3,098.0000 | (5.086) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 16.80 | Put | Currency Future | 8,233.0000 | 8,390.0000 | 1.907 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.70 | Call | Currency Future | 277.0000 | 233.0000 | (15.884) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.45 | Call | Currency Future | 2,202.0000 | 2,034.0000 | (7.629) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.60 | Put | Currency Future | 13.0000 | 16.0000 | 23.077 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 16.80 | Call | Currency Future | 36.0000 | 26.0000 | (27.778) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 10.10 | Put | Currency Future | 1,851.0000 | 1,966.0000 | 6.213 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 16.55 | Put | Currency Future | 7,987.0000 | 8,143.0000 | 1.953 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.35 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 5.70 | Put | Currency Future | 16.0000 | 18.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.10 | Call | Currency Future | 354.0000 | 302.0000 | (14.689) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.55 | Call | Currency Future | 40.0000 | 30.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.60 | Call | Currency Future | 3,016.0000 | 2,852.0000 | (5.438) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.80 | Put | Currency Future | 6,263.0000 | 6,416.0000 | 2.443 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.70 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.70 | Put | Currency Future | 8,135.0000 | 8,291.0000 | 1.918 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 9.90 | Put | Currency Future | 1,682.0000 | 1,793.0000 | 6.599 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.10 | Put | Currency Future | 4,608.0000 | 4,755.0000 | 3.190 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.35 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.80 | Put | Currency Future | 2,462.0000 | 2,587.0000 | 5.077 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.70 | Call | Currency Future | 2,919.0000 | 2,755.0000 | (5.618) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.70 | Call | Currency Future | 38.0000 | 28.0000 | (26.316) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.75 | Put | Currency Future | 17.0000 | 19.0000 | 11.765 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.05 | Call | Currency Future | 972.0000 | 854.0000 | (12.140) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.35 | Call | Currency Future | 4,255.0000 | 4,090.0000 | (3.878) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.70 | Put | Currency Future | 70.0000 | 73.0000 | 4.286 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.35 | Put | Currency Future | 2,957.0000 | 3,090.0000 | 4.498 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.75 | Call | Currency Future | 271.0000 | 228.0000 | (15.867) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.30 | Call | Currency Future | 326.0000 | 278.0000 | (14.724) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.80 | Call | Currency Future | 66.0000 | 52.0000 | (21.212) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.60 | Call | Currency Future | 70.0000 | 56.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.75 | Put | Currency Future | 2,418.0000 | 2,542.0000 | 5.128 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.40 | Call | Currency Future | 142.0000 | 119.0000 | (16.197) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.45 | Call | Currency Future | 3,165.0000 | 2,999.0000 | (5.245) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.10 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.35 | Call | Currency Future | 210.0000 | 176.0000 | (16.190) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.75 | Call | Currency Future | 67.0000 | 53.0000 | (20.896) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.40 | Put | Currency Future | 3,939.0000 | 4,082.0000 | 3.630 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.45 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.10 | Call | Currency Future | 2,532.0000 | 2,367.0000 | (6.517) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.80 | Call | Currency Future | 265.0000 | 223.0000 | (15.849) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.75 | Put | Currency Future | 6,214.0000 | 6,367.0000 | 2.462 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 10.30 | Put | Currency Future | 2,023.0000 | 2,142.0000 | 5.882 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.45 | Call | Currency Future | 4,156.0000 | 3,991.0000 | (3.970) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.10 | Call | Currency Future | 111.0000 | 91.0000 | (18.018) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R 2010/06/14 | 10.60 | Call | Currency Future | 289.0000 | 244.0000 | (15.571) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.65 | Call | Currency Future | 2,018.0000 | 1,854.0000 | (8.127) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.10 | Put | Currency Future | 3,655.0000 | 3,795.0000 | 3.830 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 5.10 | Call | Currency Future | 3,511.0000 | 3,345.0000 | (4.728) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.35 | Put | Currency Future | 4,849.0000 | 4,997.0000 | 3.052 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.75 | Put | Currency Future | 8,184.0000 | 8,340.0000 | 1.906 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.15 | Call | Currency Future | 109.0000 | 90.0000 | (17.431) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.35 | Put | Currency Future | 3,892.0000 | 4,034.0000 | 3.649 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.75 | Call | Currency Future | 37.0000 | 27.0000 | (27.027) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.15 | Call | Currency Future | 228.0000 | 192.0000 | (15.789) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.65 | Put | Currency Future | 65.0000 | 67.0000 | 3.077 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.50 | Put | Currency Future | 7,938.0000 | 8,094.0000 | 1.965 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.80 | Put | Currency Future | 309.0000 | 347.0000 | 12.298 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.80 | Call | Currency Future | 1,112.0000 | 984.0000 | (11.511) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.10 | Call | Currency Future | 158.0000 | 132.0000 | (16.456) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.30 | Call | Currency Future | 215.0000 | 180.0000 | (16.279) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.60 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.75 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.30 | Put | Currency Future | 3,844.0000 | 3,986.0000 | 3.694 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 16.50 | Call | Currency Future | 40.0000 | 30.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.60 | Call | Currency Future | 4,008.0000 | 3,842.0000 | (4.142) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 12.30 | Call | Currency Future | 147.0000 | 123.0000 | (16.327) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 13.30 | Call | Currency Future | 104.0000 | 85.0000 | (18.269) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.30 | Call | Currency Future | 849.0000 | 742.0000 | (12.603) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.60 | Call | Currency Future | 2,063.0000 | 1,898.0000 | (7.998) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.80 | Put | Currency Future | 82.0000 | 86.0000 | 4.878 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 8.30 | Put | Currency Future | 546.0000 | 605.0000 | 10.806 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.80 | Call | Currency Future | 1,885.0000 | 1,722.0000 | (8.647) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.30 | Put | Currency Future | 5,773.0000 | 5,925.0000 | 2.633 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 6.60 | Put | Currency Future | 60.0000 | 62.0000 | 3.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.80 | Call | Currency Future | 3,809.0000 | 3,643.0000 | (4.358) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.10 | Put | Currency Future | 2,730.0000 | 2,859.0000 | 4.725 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 7.85 | Put | Currency Future | 329.0000 | 370.0000 | 12.462 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 14.30 | Call | Currency Future | 76.0000 | 62.0000 | (18.421) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 11.10 | Call | Currency Future | 233.0000 | 196.0000 | (15.880) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R 2010/06/14 | 4.80 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | \$ / R | 2010/06/14 | 5.80 | Put | Currency Future | 18.0000 | 21.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.80 | Call | Currency Future | 2,821.0000 | 2,657.0000 | (5.814) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 13.30 | Put | Currency Future | 4,801.0000 | 4,949.0000 | 3.083 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 11.30 | Put | Currency Future | 2,912.0000 | 3,043.0000 | 4.499 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.85 | Put | Currency Future | 20.0000 | 22.0000 | 10.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.85 | Call | Currency Future | 1,841.0000 | 1,679.0000 | (8.800) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 4.85 | Call | Currency Future | 3,760.0000 | 3,593.0000 | (4.441) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.80 | Call | Currency Future | 124.0000 | 102.0000 | (17.742) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 4.85 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 12.80 | Put | Currency Future | 4,321.0000 | 4,465.0000 | 3.333 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 6.85 | Put | Currency Future | 88.0000 | 92.0000 | 4.545 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.30 | Call | Currency Future | 3,313.0000 | 3,147.0000 | (5.011) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.85 | Call | Currency Future | 2,773.0000 | 2,609.0000 | (5.914) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 7.85 | Call | Currency Future | 1,082.0000 | 956.0000 | (11.645) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 5.30 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 16.60 | Call | Currency Future | 39.0000 | 29.0000 | (25.641) | 0 | 0 | 0 |
| 20/07/2009 | \$ / R | 2010/06/14 | 16.60 | Put | Currency Future | 8,037.0000 | 8,192.0000 | 1.929 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | | | Currency Future | 13.3482 | 13.2151 | (0.997) | 13.4900 | 13.4900 | 22,226 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.30 | Call | Currency Future | 25.0000 | 20.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 886.0000 | 981.0000 | 10.722 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 7.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.55 | Call | Currency Future | 318.0000 | 262.0000 | (17.610) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.65 | Put | Currency Future | 123.0000 | 153.0000 | 24.390 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.15 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.30 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.55 | Call | Currency Future | 1,828.0000 | 1,696.0000 | (7.221) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 184.0000 | 146.0000 | (20.652) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 19.00 | Put | Currency Future | 5,657.0000 | 5,790.0000 | 2.351 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.15 | Call | Currency Future | 4,200.0000 | 4,067.0000 | (3.167) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.65 | Call | Currency Future | 821.0000 | 718.0000 | (12.546) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.15 | Put | Currency Future | 7,804.0000 | 7,936.0000 | 1.691 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.55 | Call | Currency Future | 2,808.0000 | 2,675.0000 | (4.736) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.30 | Put | Currency Future | 2,977.0000 | 3,105.0000 | 4.300 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 229.0000 | 185.0000 | (19.214) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.00 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/09/14 | 9.15 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.15 | Put | Currency Future | 5,807.0000 | 5,939.0000 | 2.273 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.55 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.40 | Call | Currency Future | 1,019.0000 | 906.0000 | (11.089) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.75 | Call | Currency Future | 256.0000 | 208.0000 | (18.750) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.00 | Put | Currency Future | 3,669.0000 | 3,800.0000 | 3.570 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.65 | Call | Currency Future | 2,709.0000 | 2,577.0000 | (4.873) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.15 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 9.30 | Call | Currency Future | 4,051.0000 | 3,918.0000 | (3.283) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.15 | Put | Currency Future | 1,860.0000 | 1,976.0000 | 6.237 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.85 | Put | Currency Future | 731.0000 | 819.0000 | 12.038 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.00 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 7.65 | Call | Currency Future | 5,698.0000 | 5,565.0000 | (2.334) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.15 | Call | Currency Future | 3,205.0000 | 3,071.0000 | (4.181) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 9.55 | Call | Currency Future | 3,802.0000 | 3,669.0000 | (3.498) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.30 | Call | Currency Future | 2,072.0000 | 1,940.0000 | (6.371) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.75 | Put | Currency Future | 658.0000 | 742.0000 | 12.766 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.15 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.90 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.35 | Put | Currency Future | 0.0000 | 6,139.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 21.00 | Put | Currency Future | 7,654.0000 | 7,787.0000 | 1.738 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.15 | Put | Currency Future | 3,818.0000 | 3,949.0000 | 3.431 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.55 | Put | Currency Future | 30.0000 | 30.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 16.40 | Put | Currency Future | 3,076.0000 | 3,204.0000 | 4.161 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.35 | Call | Currency Future | 0.0000 | 13.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 9.40 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.15 | Call | Currency Future | 2,218.0000 | 2,086.0000 | (5.951) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 9.55 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 7.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.35 | Put | Currency Future | 0.0000 | 4,148.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.25 | Put | Currency Future | 345.0000 | 405.0000 | 17.391 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.45 | Put | Currency Future | 80.0000 | 102.0000 | 27.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.40 | Call | Currency Future | 1,975.0000 | 1,842.0000 | (6.734) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.10 | Put | Currency Future | 276.0000 | 326.0000 | 18.116 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.15 | Put | Currency Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.55 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/09/14 | 7.40 | Call | Currency Future | 5,948.0000 | 5,815.0000 | (2.236) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.35 | Call | Currency Future | 0.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.15 | Call | Currency Future | 165.0000 | 130.0000 | (21.212) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.45 | Call | Currency Future | 978.0000 | 867.0000 | (11.350) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.40 | Put | Currency Future | 27.0000 | 27.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.65 | Put | Currency Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.60 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.15 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.15 | Put | Currency Future | 967.0000 | 1,065.0000 | 10.134 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.55 | Call | Currency Future | 898.0000 | 791.0000 | (11.915) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.60 | Put | Currency Future | 1,354.0000 | 1,462.0000 | 7.976 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.15 | Call | Currency Future | 1,249.0000 | 1,119.0000 | (10.408) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 21.60 | Put | Currency Future | 8,253.0000 | 8,386.0000 | 1.612 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 20.90 | Put | Currency Future | 7,554.0000 | 7,687.0000 | 1.761 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.55 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 8.90 | Call | Currency Future | 4,449.0000 | 4,316.0000 | (2.989) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.85 | Call | Currency Future | 679.0000 | 584.0000 | (13.991) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 9.40 | Call | Currency Future | 3,951.0000 | 3,818.0000 | (3.366) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.60 | Call | Currency Future | 102.0000 | 77.0000 | (24.510) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.95 | Call | Currency Future | 614.0000 | 524.0000 | (14.658) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.15 | Put | Currency Future | 51.0000 | 54.0000 | 5.882 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.60 | Call | Currency Future | 2,759.0000 | 2,626.0000 | (4.821) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 20.90 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.90 | Put | Currency Future | 4,562.0000 | 4,694.0000 | 2.893 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.25 | Call | Currency Future | 444.0000 | 370.0000 | (16.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.65 | Put | Currency Future | 1,398.0000 | 1,507.0000 | 7.797 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.55 | Put | Currency Future | 100.0000 | 125.0000 | 25.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.00 | Call | Currency Future | 18.0000 | 15.0000 | (16.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.90 | Put | Currency Future | 198.0000 | 239.0000 | 20.707 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.90 | Call | Currency Future | 2,463.0000 | 2,331.0000 | (5.359) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 8.90 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.65 | Call | Currency Future | 97.0000 | 73.0000 | (24.742) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.60 | Call | Currency Future | 1,780.0000 | 1,647.0000 | (7.472) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.60 | Call | Currency Future | 301.0000 | 247.0000 | (17.940) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 9.90 | Put | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.40 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/09/14 | 21.35 | Put | Currency Future | 0.0000 | 8,136.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.40 | Put | Currency Future | 1,178.0000 | 1,282.0000 | 8.829 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.55 | Put | Currency Future | 520.0000 | 597.0000 | 14.808 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.90 | Call | Currency Future | 3,453.0000 | 3,320.0000 | (3.852) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 17.55 | Put | Currency Future | 4,215.0000 | 4,346.0000 | 3.108 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.40 | Call | Currency Future | 24.0000 | 19.0000 | (20.833) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.40 | Call | Currency Future | 126.0000 | 97.0000 | (23.016) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.90 | Call | Currency Future | 646.0000 | 554.0000 | (14.241) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 19.65 | Put | Currency Future | 6,306.0000 | 6,438.0000 | 2.093 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.60 | Put | Currency Future | 31.0000 | 32.0000 | 3.226 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.90 | Put | Currency Future | 41.0000 | 42.0000 | 2.439 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 19.65 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 17.60 | Put | Currency Future | 4,265.0000 | 4,396.0000 | 3.072 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.60 | Put | Currency Future | 553.0000 | 632.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.90 | Put | Currency Future | 15.0000 | 16.0000 | 6.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.55 | Put | Currency Future | 8,203.0000 | 8,336.0000 | 1.621 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.90 | Call | Currency Future | 1,489.0000 | 1,357.0000 | (8.865) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 18.15 | Put | Currency Future | 4,811.0000 | 4,942.0000 | 2.723 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 17.60 | Call | Currency Future | 13.0000 | 11.0000 | (15.385) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.90 | Put | Currency Future | 3,570.0000 | 3,700.0000 | 3.641 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.40 | Call | Currency Future | 2,957.0000 | 2,824.0000 | (4.498) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 58.0000 | 42.0000 | (27.586) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.65 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.90 | Call | Currency Future | 18.0000 | 16.0000 | (11.111) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 19.55 | Put | Currency Future | 6,206.0000 | 6,338.0000 | 2.127 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.35 | Put | Currency Future | 0.0000 | 82.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.35 | Call | Currency Future | 395.0000 | 330.0000 | (16.456) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.95 | Put | Currency Future | 216.0000 | 259.0000 | 19.907 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.65 | Put | Currency Future | 3,323.0000 | 3,452.0000 | 3.882 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 19.60 | Put | Currency Future | 6,256.0000 | 6,388.0000 | 2.110 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 18.90 | Put | Currency Future | 5,558.0000 | 5,690.0000 | 2.375 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 20.10 | Put | Currency Future | 6,755.0000 | 6,887.0000 | 1.954 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.00 | Put | Currency Future | 44.0000 | 46.0000 | 4.545 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.10 | Put | Currency Future | 276.0000 | 326.0000 | 18.116 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/09/14 | 18.15 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.60 | Put | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 18.90 | Call | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.35 | Call | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.35 | Put | Currency Future | 397.0000 | 465.0000 | 17.128 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.85 | Put | Currency Future | 181.0000 | 219.0000 | 20.994 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.10 | Call | Currency Future | 524.0000 | 441.0000 | (15.840) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.10 | Put | Currency Future | 7,754.0000 | 7,887.0000 | 1.715 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 18.60 | Put | Currency Future | 5,259.0000 | 5,391.0000 | 2.510 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.40 | Call | Currency Future | 374.0000 | 312.0000 | (16.578) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.70 | Call | Currency Future | 784.0000 | 683.0000 | (12.883) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.00 | Put | Currency Future | 17.0000 | 18.0000 | 5.882 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.60 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.70 | Put | Currency Future | 136.0000 | 168.0000 | 23.529 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.50 | Put | Currency Future | 488.0000 | 563.0000 | 15.369 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.10 | Put | Currency Future | 6.0000 | 6.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.10 | Call | Currency Future | 2,267.0000 | 2,135.0000 | (5.823) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 34.0000 | 26.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.10 | Call | Currency Future | 524.0000 | 441.0000 | (15.840) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.50 | Call | Currency Future | 336.0000 | 278.0000 | (17.262) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.10 | Call | Currency Future | 3,254.0000 | 3,121.0000 | (4.087) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 8.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.35 | Call | Currency Future | 0.0000 | 947.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.70 | Call | Currency Future | 37.0000 | 28.0000 | (24.324) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.40 | Call | Currency Future | 374.0000 | 312.0000 | (16.578) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.10 | Call | Currency Future | 4,250.0000 | 4,117.0000 | (3.129) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 20.10 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.65 | Call | Currency Future | 38.0000 | 29.0000 | (23.684) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.10 | Call | Currency Future | 1,297.0000 | 1,166.0000 | (10.100) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.30 | Call | Currency Future | 3,056.0000 | 2,923.0000 | (4.352) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 8.10 | Call | Currency Future | 5,248.0000 | 5,115.0000 | (2.534) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.35 | Call | Currency Future | 0.0000 | 1,891.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.15 | Call | Currency Future | 496.0000 | 415.0000 | (16.331) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.70 | Put | Currency Future | 2,389.0000 | 2,513.0000 | 5.190 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.10 | Put | Currency Future | 49.0000 | 51.0000 | 4.082 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.10 | Put | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/09/14 | 13.40 | Put | Currency Future | 426.0000 | 497.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.40 | Put | Currency Future | 1,178.0000 | 1,282.0000 | 8.829 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.50 | Call | Currency Future | 937.0000 | 828.0000 | (11.633) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.30 | Put | Currency Future | 5,957.0000 | 6,089.0000 | 2.216 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.65 | Put | Currency Future | 587.0000 | 668.0000 | 13.799 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 9.10 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 10.30 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 9.60 | Call | Currency Future | 3,752.0000 | 3,619.0000 | (3.545) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.40 | Call | Currency Future | 126.0000 | 97.0000 | (23.016) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.30 | Put | Currency Future | 24.0000 | 25.0000 | 4.167 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.90 | Call | Currency Future | 217.0000 | 174.0000 | (19.816) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.10 | Put | Currency Future | 5,757.0000 | 5,889.0000 | 2.293 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.60 | Put | Currency Future | 111.0000 | 139.0000 | 25.225 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.50 | Put | Currency Future | 2,195.0000 | 2,317.0000 | 5.558 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.80 | Put | Currency Future | 165.0000 | 201.0000 | 21.818 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.30 | Call | Currency Future | 1,108.0000 | 988.0000 | (10.830) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.90 | Put | Currency Future | 769.0000 | 859.0000 | 11.704 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.40 | Put | Currency Future | 426.0000 | 497.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.10 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.60 | Call | Currency Future | 40.0000 | 30.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 18.60 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.65 | Call | Currency Future | 286.0000 | 233.0000 | (18.531) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.80 | Put | Currency Future | 2,486.0000 | 2,611.0000 | 5.028 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.50 | Put | Currency Future | 89.0000 | 113.0000 | 26.966 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 21.30 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.50 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 21.10 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.35 | Call | Currency Future | 48.0000 | 35.0000 | (27.083) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.60 | Call | Currency Future | 859.0000 | 754.0000 | (12.224) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.50 | Call | Currency Future | 43.0000 | 32.0000 | (25.581) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.80 | Call | Currency Future | 713.0000 | 616.0000 | (13.604) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.30 | Put | Currency Future | 59.0000 | 73.0000 | 23.729 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.35 | Call | Currency Future | 395.0000 | 330.0000 | (16.456) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 21.50 | Put | Currency Future | 8,153.0000 | 8,286.0000 | 1.631 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.15 | Call | Currency Future | 165.0000 | 130.0000 | (21.212) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.60 | Put | Currency Future | 2,291.0000 | 2,415.0000 | 5.412 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/09/14 | 17.10 | Put | Currency Future | 3,769.0000 | 3,899.0000 | 3.449 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.65 | Put | Currency Future | 587.0000 | 668.0000 | 13.799 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.65 | Put | Currency Future | 2,340.0000 | 2,464.0000 | 5.299 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.30 | Put | Currency Future | 3,967.0000 | 4,098.0000 | 3.302 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 21.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.30 | Call | Currency Future | 419.0000 | 349.0000 | (16.706) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.65 | Put | Currency Future | 1,398.0000 | 1,507.0000 | 7.797 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.10 | Call | Currency Future | 17.0000 | 14.0000 | (17.647) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.30 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.00 | Call | Currency Future | 1,393.0000 | 1,261.0000 | (9.476) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.50 | Put | Currency Future | 6,156.0000 | 6,288.0000 | 2.144 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.05 | Put | Currency Future | 255.0000 | 302.0000 | 18.431 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.65 | Call | Currency Future | 97.0000 | 73.0000 | (24.742) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.35 | Put | Currency Future | 2,050.0000 | 2,170.0000 | 5.854 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.40 | Put | Currency Future | 6,056.0000 | 6,189.0000 | 2.196 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.30 | Call | Currency Future | 15.0000 | 13.0000 | (13.333) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.65 | Call | Currency Future | 286.0000 | 233.0000 | (18.531) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 19.50 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.30 | Put | Currency Future | 371.0000 | 434.0000 | 16.981 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.55 | Put | Currency Future | 1,309.0000 | 1,416.0000 | 8.174 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.30 | Call | Currency Future | 140.0000 | 109.0000 | (22.143) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.00 | Put | Currency Future | 235.0000 | 280.0000 | 19.149 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 17.50 | Put | Currency Future | 4,165.0000 | 4,296.0000 | 3.145 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.30 | Put | Currency Future | 2,002.0000 | 2,121.0000 | 5.944 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 12.75 | Put | Currency Future | 150.0000 | 184.0000 | 22.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.15 | Put | Currency Future | 967.0000 | 1,065.0000 | 10.134 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 14.30 | Put | Currency Future | 1,092.0000 | 1,194.0000 | 9.341 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.15 | Put | Currency Future | 298.0000 | 350.0000 | 17.450 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.90 | Put | Currency Future | 769.0000 | 859.0000 | 11.704 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 21.30 | Put | Currency Future | 7,954.0000 | 8,086.0000 | 1.660 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.85 | Put | Currency Future | 731.0000 | 819.0000 | 12.038 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 13.15 | Call | Currency Future | 496.0000 | 415.0000 | (16.331) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 11.50 | Put | Currency Future | 29.0000 | 29.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.30 | Call | Currency Future | 50.0000 | 37.0000 | (26.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.40 | Put | Currency Future | 2,098.0000 | 2,219.0000 | 5.767 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/09/14 | 15.25 | Call | Currency Future | 53.0000 | 38.0000 | (28.302) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/09/14 | 13.90 | Call | Currency Future | 217.0000 | 174.0000 | (19.816) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.85 | Call | Currency Future | 229.0000 | 185.0000 | (19.214) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.00 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.00 | Call | Currency Future | 583.0000 | 495.0000 | (15.094) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.05 | Put | Currency Future | 2,731.0000 | 2,858.0000 | 4.650 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 107.0000 | 81.0000 | (24.299) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.35 | Put | Currency Future | 0.0000 | 26.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.00 | Call | Currency Future | 4,349.0000 | 4,217.0000 | (3.035) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.15 | Put | Currency Future | 298.0000 | 350.0000 | 17.450 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 41.0000 | 31.0000 | (24.390) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,535.0000 | 1,646.0000 | 7.231 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.15 | Put | Currency Future | 1,860.0000 | 1,976.0000 | 6.237 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.25 | Call | Currency Future | 148.0000 | 115.0000 | (22.297) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.00 | Call | Currency Future | 3,354.0000 | 3,221.0000 | (3.965) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.95 | Put | Currency Future | 2,633.0000 | 2,759.0000 | 4.785 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.95 | Put | Currency Future | 807.0000 | 899.0000 | 11.400 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.15 | Call | Currency Future | 58.0000 | 42.0000 | (27.586) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.60 | Call | Currency Future | 301.0000 | 247.0000 | (17.940) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.05 | Put | Currency Future | 886.0000 | 981.0000 | 10.722 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.00 | Call | Currency Future | 2,365.0000 | 2,233.0000 | (5.581) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.50 | Call | Currency Future | 2,858.0000 | 2,725.0000 | (4.654) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 46.0000 | 34.0000 | (26.087) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.95 | Call | Currency Future | 206.0000 | 164.0000 | (20.388) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.50 | Call | Currency Future | 113.0000 | 86.0000 | (23.894) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.35 | Put | Currency Future | 0.0000 | 3.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 1,135.0000 | 1,237.0000 | 8.987 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 174.0000 | 137.0000 | (21.264) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.00 | Put | Currency Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.45 | Put | Currency Future | 457.0000 | 529.0000 | 15.755 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.50 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 64.0000 | 46.0000 | (28.125) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.85 | Put | Currency Future | 181.0000 | 219.0000 | 20.994 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 83.0000 | 61.0000 | (26.506) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.50 | Put | Currency Future | 1,265.0000 | 1,371.0000 | 8.379 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 19.40 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.35 | Call | Currency Future | 0.0000 | 2,873.0000 | 100.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/09/14 | 13.45 | Call | Currency Future | 355.0000 | 294.0000 | (17.183) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 1,766.0000 | 1,881.0000 | 6.512 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.85 | Call | Currency Future | 679.0000 | 584.0000 | (13.991) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.40 | Call | Currency Future | 46.0000 | 34.0000 | (26.087) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.35 | Put | Currency Future | 0.0000 | 8.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 133.0000 | 103.0000 | (22.556) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.50 | Call | Currency Future | 1,877.0000 | 1,744.0000 | (7.086) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.10 | Put | Currency Future | 2,780.0000 | 2,907.0000 | 4.568 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.05 | Call | Currency Future | 553.0000 | 468.0000 | (15.371) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.30 | Put | Currency Future | 1,092.0000 | 1,194.0000 | 9.341 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.25 | Put | Currency Future | 1,955.0000 | 2,073.0000 | 6.036 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.60 | Put | Currency Future | 553.0000 | 632.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.35 | Call | Currency Future | 0.0000 | 3,868.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.80 | Put | Currency Future | 694.0000 | 781.0000 | 12.536 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.55 | Call | Currency Future | 41.0000 | 31.0000 | (24.390) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.30 | Call | Currency Future | 140.0000 | 109.0000 | (22.143) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 926.0000 | 1,022.0000 | 10.367 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.60 | Put | Currency Future | 2,291.0000 | 2,415.0000 | 5.412 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.50 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.10 | Call | Currency Future | 28.0000 | 22.0000 | (21.429) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.75 | Call | Currency Future | 748.0000 | 649.0000 | (13.235) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.00 | Call | Currency Future | 195.0000 | 155.0000 | (20.513) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,580.0000 | 1,693.0000 | 7.152 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.45 | Call | Currency Future | 119.0000 | 91.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.35 | Put | Currency Future | 397.0000 | 465.0000 | 17.128 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.60 | Call | Currency Future | 102.0000 | 77.0000 | (24.510) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.00 | Call | Currency Future | 30.0000 | 23.0000 | (23.333) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.00 | Put | Currency Future | 846.0000 | 940.0000 | 11.111 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 79.0000 | 58.0000 | (26.582) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.25 | Put | Currency Future | 1,050.0000 | 1,150.0000 | 9.524 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.40 | Put | Currency Future | 71.0000 | 91.0000 | 28.169 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.80 | Call | Currency Future | 242.0000 | 196.0000 | (19.008) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.20 | Call | Currency Future | 156.0000 | 122.0000 | (21.795) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.70 | Put | Currency Future | 1,444.0000 | 1,553.0000 | 7.548 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.20 | Put | Currency Future | 1,008.0000 | 1,107.0000 | 9.821 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 61.0000 | 44.0000 | (27.869) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/09/14 | 14.05 | Call | Currency Future | 184.0000 | 146.0000 | (20.652) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.60 | Call | Currency Future | 40.0000 | 30.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.10 | Put | Currency Future | 926.0000 | 1,022.0000 | 10.367 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.75 | Put | Currency Future | 1,489.0000 | 1,600.0000 | 7.455 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.80 | Put | Currency Future | 2,486.0000 | 2,611.0000 | 5.028 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.35 | Put | Currency Future | 2,050.0000 | 2,170.0000 | 5.854 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.50 | Call | Currency Future | 3,852.0000 | 3,718.0000 | (3.479) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 32.0000 | 25.0000 | (21.875) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.70 | Call | Currency Future | 92.0000 | 69.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,584.0000 | 2,710.0000 | 4.876 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.10 | Call | Currency Future | 174.0000 | 137.0000 | (21.264) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.60 | Put | Currency Future | 1,354.0000 | 1,462.0000 | 7.976 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.20 | Call | Currency Future | 469.0000 | 391.0000 | (16.631) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.00 | Put | Currency Future | 2,682.0000 | 2,808.0000 | 4.698 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.45 | Put | Currency Future | 1,221.0000 | 1,326.0000 | 8.600 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.35 | Call | Currency Future | 48.0000 | 35.0000 | (27.083) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 16.05 | Call | Currency Future | 29.0000 | 23.0000 | (20.690) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.35 | Put | Currency Future | 1,135.0000 | 1,237.0000 | 8.987 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.70 | Put | Currency Future | 136.0000 | 168.0000 | 23.529 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.75 | Call | Currency Future | 87.0000 | 65.0000 | (25.287) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.80 | Call | Currency Future | 34.0000 | 26.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.35 | Call | Currency Future | 133.0000 | 103.0000 | (22.556) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.20 | Call | Currency Future | 469.0000 | 391.0000 | (16.631) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 1,813.0000 | 1,929.0000 | 6.398 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.90 | Put | Currency Future | 2,584.0000 | 2,710.0000 | 4.876 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.20 | Put | Currency Future | 321.0000 | 376.0000 | 17.134 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.45 | Put | Currency Future | 2,146.0000 | 2,268.0000 | 5.685 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 2,243.0000 | 2,366.0000 | 5.484 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.70 | Call | Currency Future | 784.0000 | 683.0000 | (12.883) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,627.0000 | 1,740.0000 | 6.945 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.75 | Put | Currency Future | 2,437.0000 | 2,562.0000 | 5.129 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.20 | Put | Currency Future | 1,907.0000 | 2,024.0000 | 6.135 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.75 | Call | Currency Future | 36.0000 | 27.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.70 | Put | Currency Future | 622.0000 | 705.0000 | 13.344 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.20 | Call | Currency Future | 55.0000 | 39.0000 | (29.091) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.20 | Put | Currency Future | 321.0000 | 376.0000 | 17.134 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/09/14 | 15.55 | Put | Currency Future | 2,243.0000 | 2,366.0000 | 5.484 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.70 | Call | Currency Future | 270.0000 | 220.0000 | (18.519) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.95 | Put | Currency Future | 1,673.0000 | 1,787.0000 | 6.814 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.90 | Put | Currency Future | 198.0000 | 239.0000 | 20.707 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.85 | Call | Currency Future | 33.0000 | 26.0000 | (21.212) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.30 | Put | Currency Future | 2,002.0000 | 2,121.0000 | 5.944 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.90 | Call | Currency Future | 32.0000 | 25.0000 | (21.875) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.80 | Call | Currency Future | 242.0000 | 196.0000 | (19.008) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.30 | Call | Currency Future | 50.0000 | 37.0000 | (26.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 12.90 | Call | Currency Future | 646.0000 | 554.0000 | (14.241) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.95 | Call | Currency Future | 31.0000 | 24.0000 | (22.581) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.45 | Call | Currency Future | 44.0000 | 33.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.85 | Put | Currency Future | 2,535.0000 | 2,660.0000 | 4.931 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.55 | Call | Currency Future | 107.0000 | 81.0000 | (24.299) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.95 | Call | Currency Future | 71.0000 | 52.0000 | (26.761) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.40 | Put | Currency Future | 2,098.0000 | 2,219.0000 | 5.767 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.55 | Put | Currency Future | 1,309.0000 | 1,416.0000 | 8.174 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 75.0000 | 55.0000 | (26.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.85 | Call | Currency Future | 79.0000 | 58.0000 | (26.582) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 13.80 | Put | Currency Future | 694.0000 | 781.0000 | 12.536 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.85 | Put | Currency Future | 1,580.0000 | 1,693.0000 | 7.152 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 17.40 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.10 | Put | Currency Future | 1,813.0000 | 1,929.0000 | 6.398 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.10 | Call | Currency Future | 61.0000 | 44.0000 | (27.869) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 19.45 | Put | Currency Future | 6,106.0000 | 6,239.0000 | 2.178 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.45 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.45 | Put | Currency Future | 8,103.0000 | 8,236.0000 | 1.641 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.80 | Put | Currency Future | 1,535.0000 | 1,646.0000 | 7.231 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.80 | Call | Currency Future | 83.0000 | 61.0000 | (26.506) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.05 | Put | Currency Future | 1,766.0000 | 1,881.0000 | 6.512 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 19.45 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.90 | Call | Currency Future | 75.0000 | 55.0000 | (26.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 14.90 | Put | Currency Future | 1,627.0000 | 1,740.0000 | 6.945 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.00 | Call | Currency Future | 68.0000 | 49.0000 | (27.941) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 17.45 | Put | Currency Future | 4,116.0000 | 4,247.0000 | 3.183 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.00 | Put | Currency Future | 1,719.0000 | 1,834.0000 | 6.690 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/09/14 | 17.45 | Call | Currency Future | 14.0000 | 12.0000 | (14.286) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.45 | Put | Currency Future | 28.0000 | 28.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.40 | Put | Currency Future | 8,053.0000 | 8,186.0000 | 1.652 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 21.40 | Call | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 17.40 | Put | Currency Future | 4,066.0000 | 4,197.0000 | 3.222 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.45 | Call | Currency Future | 3,901.0000 | 3,768.0000 | (3.409) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.45 | Call | Currency Future | 2,907.0000 | 2,774.0000 | (4.575) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 9.45 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 11.45 | Call | Currency Future | 1,926.0000 | 1,793.0000 | (6.906) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 10.45 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/09/14 | 15.05 | Call | Currency Future | 64.0000 | 46.0000 | (28.125) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | | | Currency Future | 13.5772 | 13.4410 | (1.003) | 0.0000 | 0.0000 | 13,793 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.55 | Call | Currency Future | 0.0000 | 2,929.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.60 | Put | Currency Future | 226.0000 | 267.0000 | 18.142 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.20 | Put | Currency Future | 7,640.0000 | 7,776.0000 | 1.780 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.20 | Call | Currency Future | 839.0000 | 767.0000 | (8.582) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.50 | Call | Currency Future | 693.0000 | 634.0000 | (8.514) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.55 | Put | Currency Future | 0.0000 | 8,124.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.60 | Call | Currency Future | 364.0000 | 335.0000 | (7.967) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.70 | Call | Currency Future | 1,136.0000 | 1,045.0000 | (8.011) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.30 | Put | Currency Future | 161.0000 | 185.0000 | 14.907 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.55 | Call | Currency Future | 0.0000 | 15.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.70 | Put | Currency Future | 259.0000 | 304.0000 | 17.375 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.40 | Call | Currency Future | 739.0000 | 675.0000 | (8.660) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.30 | Call | Currency Future | 1,438.0000 | 1,326.0000 | (7.789) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.55 | Put | Currency Future | 0.0000 | 6,136.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.60 | Put | Currency Future | 1,387.0000 | 1,494.0000 | 7.714 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.90 | Put | Currency Future | 332.0000 | 384.0000 | 15.663 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 484.0000 | 444.0000 | (8.264) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.85 | Call | Currency Future | 561.0000 | 515.0000 | (8.200) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.40 | Put | Currency Future | 562.0000 | 634.0000 | 12.811 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.85 | Call | Currency Future | 3,749.0000 | 3,614.0000 | (3.601) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.90 | Call | Currency Future | 1,009.0000 | 925.0000 | (8.325) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.30 | Put | Currency Future | 510.0000 | 579.0000 | 13.529 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.85 | Put | Currency Future | 834.0000 | 924.0000 | 10.791 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/12/14 | 21.30 | Put | Currency Future | 7,740.0000 | 7,875.0000 | 1.744 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.70 | Put | Currency Future | 1,467.0000 | 1,576.0000 | 7.430 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.20 | Call | Currency Future | 18.0000 | 17.0000 | (5.556) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.20 | Put | Currency Future | 462.0000 | 526.0000 | 13.853 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 18.80 | Call | Currency Future | 40.0000 | 37.0000 | (7.500) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.30 | Put | Currency Future | 5,755.0000 | 5,889.0000 | 2.328 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.85 | Put | Currency Future | 22.0000 | 23.0000 | 4.545 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.20 | Put | Currency Future | 1,887.0000 | 2,002.0000 | 6.094 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.15 | Put | Currency Future | 1,844.0000 | 1,959.0000 | 6.236 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.30 | Call | Currency Future | 251.0000 | 231.0000 | (7.968) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.60 | Call | Currency Future | 215.0000 | 196.0000 | (8.837) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.15 | Call | Currency Future | 470.0000 | 432.0000 | (8.085) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.20 | Put | Currency Future | 5,656.0000 | 5,790.0000 | 2.369 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.30 | Call | Currency Future | 84.0000 | 76.0000 | (9.524) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.60 | Put | Currency Future | 6,051.0000 | 6,186.0000 | 2.231 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.30 | Put | Currency Future | 1,974.0000 | 2,090.0000 | 5.876 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.60 | Put | Currency Future | 2,238.0000 | 2,355.0000 | 5.228 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.60 | Put | Currency Future | 1,387.0000 | 1,494.0000 | 7.714 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.20 | Put | Currency Future | 144.0000 | 165.0000 | 14.583 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.30 | Put | Currency Future | 3,807.0000 | 3,935.0000 | 3.362 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.70 | Call | Currency Future | 613.0000 | 563.0000 | (8.157) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.10 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.30 | Call | Currency Future | 32.0000 | 30.0000 | (6.250) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.15 | Call | Currency Future | 271.0000 | 250.0000 | (7.749) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.20 | Put | Currency Future | 3,712.0000 | 3,839.0000 | 3.421 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.65 | Call | Currency Future | 632.0000 | 580.0000 | (8.228) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.30 | Call | Currency Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.55 | Call | Currency Future | 0.0000 | 27.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.20 | Put | Currency Future | 9.0000 | 11.0000 | 22.222 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.30 | Call | Currency Future | 788.0000 | 720.0000 | (8.629) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.65 | Put | Currency Future | 705.0000 | 789.0000 | 11.915 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.35 | Call | Currency Future | 3,259.0000 | 3,125.0000 | (4.112) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.30 | Put | Currency Future | 31.0000 | 32.0000 | 3.226 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.55 | Put | Currency Future | 0.0000 | 4,175.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.70 | Call | Currency Future | 345.0000 | 317.0000 | (8.116) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.20 | Call | Currency Future | 4,387.0000 | 4,252.0000 | (3.077) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/12/14 | 10.80 | Put | Currency Future | 43.0000 | 44.0000 | 2.326 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.55 | Call | Currency Future | 0.0000 | 66.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.20 | Put | Currency Future | 1,080.0000 | 1,178.0000 | 9.074 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 18.80 | Put | Currency Future | 5,263.0000 | 5,396.0000 | 2.527 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.60 | Call | Currency Future | 28.0000 | 27.0000 | (3.571) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.30 | Put | Currency Future | 11.0000 | 13.0000 | 18.182 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.80 | Call | Currency Future | 1,868.0000 | 1,743.0000 | (6.692) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.55 | Put | Currency Future | 0.0000 | 2,311.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.45 | Put | Currency Future | 588.0000 | 663.0000 | 12.755 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.20 | Call | Currency Future | 457.0000 | 419.0000 | (8.315) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.20 | Call | Currency Future | 3,406.0000 | 3,271.0000 | (3.964) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.10 | Put | Currency Future | 1,007.0000 | 1,103.0000 | 9.533 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.10 | Call | Currency Future | 893.0000 | 817.0000 | (8.511) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 20.30 | Call | Currency Future | 23.0000 | 21.0000 | (8.696) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 18.10 | Call | Currency Future | 56.0000 | 51.0000 | (8.929) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.80 | Put | Currency Future | 90.0000 | 102.0000 | 13.333 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.60 | Call | Currency Future | 364.0000 | 335.0000 | (7.967) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.20 | Put | Currency Future | 28.0000 | 30.0000 | 7.143 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.10 | Put | Currency Future | 415.0000 | 476.0000 | 14.699 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 20.30 | Put | Currency Future | 6,745.0000 | 6,880.0000 | 2.001 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.10 | Call | Currency Future | 1,606.0000 | 1,488.0000 | (7.347) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.55 | Call | Currency Future | 0.0000 | 3,909.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.10 | Call | Currency Future | 484.0000 | 444.0000 | (8.264) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.20 | Call | Currency Future | 2,431.0000 | 2,296.0000 | (5.553) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.70 | Put | Currency Future | 736.0000 | 822.0000 | 11.685 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 18.10 | Put | Currency Future | 4,579.0000 | 4,710.0000 | 2.861 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.35 | Put | Currency Future | 7,790.0000 | 7,925.0000 | 1.733 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.80 | Call | Currency Future | 2,820.0000 | 2,685.0000 | (4.787) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.55 | Put | Currency Future | 0.0000 | 18.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.45 | Call | Currency Future | 716.0000 | 654.0000 | (8.659) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.10 | Put | Currency Future | 1,801.0000 | 1,915.0000 | 6.330 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 867.0000 | 959.0000 | 10.611 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.20 | Call | Currency Future | 89.0000 | 80.0000 | (10.112) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.10 | Put | Currency Future | 129.0000 | 147.0000 | 13.953 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.55 | Call | Currency Future | 0.0000 | 1,965.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.80 | Call | Currency Future | 326.0000 | 300.0000 | (7.975) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/12/14 | 14.55 | Call | Currency Future | 374.0000 | 344.0000 | (8.021) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.20 | Call | Currency Future | 1,521.0000 | 1,406.0000 | (7.561) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 16.60 | Put | Currency Future | 3,145.0000 | 3,269.0000 | 3.943 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.55 | Put | Currency Future | 0.0000 | 38.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.70 | Put | Currency Future | 736.0000 | 822.0000 | 11.685 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.75 | Call | Currency Future | 335.0000 | 308.0000 | (8.060) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.20 | Put | Currency Future | 54.0000 | 55.0000 | 1.852 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.15 | Put | Currency Future | 438.0000 | 501.0000 | 14.384 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 16.60 | Call | Currency Future | 122.0000 | 110.0000 | (9.836) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.20 | Call | Currency Future | 264.0000 | 243.0000 | (7.955) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.50 | Put | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.75 | Put | Currency Future | 1,508.0000 | 1,617.0000 | 7.228 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.20 | Call | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.60 | Put | Currency Future | 38.0000 | 39.0000 | 2.632 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.30 | Call | Currency Future | 3,308.0000 | 3,173.0000 | (4.081) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.55 | Call | Currency Future | 0.0000 | 1,141.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.80 | Put | Currency Future | 1,549.0000 | 1,659.0000 | 7.101 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.60 | Call | Currency Future | 1,203.0000 | 1,108.0000 | (7.897) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.50 | Call | Currency Future | 3,113.0000 | 2,978.0000 | (4.337) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.90 | Call | Currency Future | 545.0000 | 500.0000 | (8.257) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.85 | Put | Currency Future | 96.0000 | 108.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.00 | Put | Currency Future | 1,716.0000 | 1,829.0000 | 6.585 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.50 | Call | Currency Future | 4,093.0000 | 3,958.0000 | (3.298) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.15 | Put | Currency Future | 1,043.0000 | 1,141.0000 | 9.396 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.80 | Put | Currency Future | 2,414.0000 | 2,534.0000 | 4.971 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.35 | Put | Currency Future | 5,804.0000 | 5,938.0000 | 2.309 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.85 | Call | Currency Future | 1,823.0000 | 1,699.0000 | (6.802) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.35 | Put | Currency Future | 170.0000 | 196.0000 | 15.294 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.55 | Call | Currency Future | 0.0000 | 202.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.10 | Call | Currency Future | 278.0000 | 256.0000 | (7.914) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.50 | Put | Currency Future | 36.0000 | 37.0000 | 2.778 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.65 | Put | Currency Future | 1,427.0000 | 1,535.0000 | 7.568 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.15 | Call | Currency Future | 865.0000 | 792.0000 | (8.439) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.35 | Call | Currency Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.85 | Put | Currency Future | 2,459.0000 | 2,579.0000 | 4.880 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.35 | Call | Currency Future | 245.0000 | 226.0000 | (7.755) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/12/14 | 12.55 | Put | Currency Future | 0.0000 | 250.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.00 | Call | Currency Future | 293.0000 | 270.0000 | (7.850) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.50 | Put | Currency Future | 64.0000 | 69.0000 | 7.813 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.10 | Put | Currency Future | 1,007.0000 | 1,103.0000 | 9.533 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.10 | Call | Currency Future | 18.0000 | 17.0000 | (5.556) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.75 | Call | Currency Future | 2,869.0000 | 2,734.0000 | (4.705) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.35 | Put | Currency Future | 2,018.0000 | 2,135.0000 | 5.798 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.55 | Put | Currency Future | 0.0000 | 74.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.55 | Call | Currency Future | 671.0000 | 616.0000 | (8.197) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.50 | Call | Currency Future | 1,277.0000 | 1,175.0000 | (7.987) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.55 | Put | Currency Future | 1,347.0000 | 1,453.0000 | 7.869 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.10 | Put | Currency Future | 5,558.0000 | 5,691.0000 | 2.393 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.75 | Put | Currency Future | 41.0000 | 43.0000 | 4.878 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 7.60 | Call | Currency Future | 5,977.0000 | 5,841.0000 | (2.275) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.35 | Call | Currency Future | 31.0000 | 29.0000 | (6.452) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.35 | Call | Currency Future | 1,398.0000 | 1,287.0000 | (7.940) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.55 | Put | Currency Future | 644.0000 | 725.0000 | 12.578 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.50 | Call | Currency Future | 2,141.0000 | 2,010.0000 | (6.119) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.65 | Call | Currency Future | 354.0000 | 326.0000 | (7.910) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.10 | Call | Currency Future | 35.0000 | 32.0000 | (8.571) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 8.30 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.75 | Call | Currency Future | 1,912.0000 | 1,787.0000 | (6.538) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.35 | Put | Currency Future | 32.0000 | 34.0000 | 6.250 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.30 | Call | Currency Future | 4,288.0000 | 4,154.0000 | (3.125) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.85 | Put | Currency Future | 44.0000 | 45.0000 | 2.273 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.80 | Call | Currency Future | 26.0000 | 25.0000 | (3.846) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.90 | Put | Currency Future | 332.0000 | 384.0000 | 15.663 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.50 | Put | Currency Future | 200.0000 | 234.0000 | 17.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.05 | Put | Currency Future | 971.0000 | 1,067.0000 | 9.887 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.10 | Put | Currency Future | 7,541.0000 | 7,676.0000 | 1.790 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 8.30 | Call | Currency Future | 5,279.0000 | 5,143.0000 | (2.576) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.75 | Put | Currency Future | 85.0000 | 96.0000 | 12.941 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.50 | Put | Currency Future | 616.0000 | 693.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.35 | Call | Currency Future | 2,286.0000 | 2,152.0000 | (5.862) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 10.85 | Call | Currency Future | 2,771.0000 | 2,636.0000 | (4.872) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/12/14 | 12.90 | Call | Currency Future | 1,009.0000 | 925.0000 | (8.325) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 499.0000 | 458.0000 | (8.216) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 536.0000 | 606.0000 | 13.060 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.75 | Call | Currency Future | 197.0000 | 180.0000 | (8.629) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.50 | Call | Currency Future | 693.0000 | 634.0000 | (8.514) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.35 | Call | Currency Future | 82.0000 | 74.0000 | (9.756) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.35 | Put | Currency Future | 12.0000 | 14.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.40 | Put | Currency Future | 562.0000 | 634.0000 | 12.811 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.75 | Put | Currency Future | 20.0000 | 21.0000 | 5.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.75 | Call | Currency Future | 595.0000 | 546.0000 | (8.235) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.35 | Put | Currency Future | 59.0000 | 61.0000 | 3.390 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.85 | Call | Currency Future | 186.0000 | 170.0000 | (8.602) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 7.85 | Call | Currency Future | 5,728.0000 | 5,592.0000 | (2.374) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.60 | Put | Currency Future | 674.0000 | 756.0000 | 12.166 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.75 | Put | Currency Future | 2,370.0000 | 2,489.0000 | 5.021 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.35 | Put | Currency Future | 3,855.0000 | 3,983.0000 | 3.320 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 16.85 | Call | Currency Future | 107.0000 | 96.0000 | (10.280) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.70 | Call | Currency Future | 613.0000 | 563.0000 | (8.157) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.80 | Call | Currency Future | 3,798.0000 | 3,663.0000 | (3.555) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.10 | Call | Currency Future | 4,485.0000 | 4,350.0000 | (3.010) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.50 | Put | Currency Future | 616.0000 | 693.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 7.85 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.05 | Call | Currency Future | 499.0000 | 458.0000 | (8.216) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.10 | Put | Currency Future | 3,616.0000 | 3,743.0000 | 3.512 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.80 | Call | Currency Future | 578.0000 | 530.0000 | (8.304) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.35 | Call | Currency Future | 4,239.0000 | 4,105.0000 | (3.161) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 651.0000 | 597.0000 | (8.295) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.05 | Put | Currency Future | 971.0000 | 1,067.0000 | 9.887 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 763.0000 | 697.0000 | (8.650) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.80 | Put | Currency Future | 21.0000 | 22.0000 | 4.762 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.80 | Put | Currency Future | 801.0000 | 889.0000 | 10.986 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 651.0000 | 597.0000 | (8.295) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.65 | Call | Currency Future | 632.0000 | 580.0000 | (8.228) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.30 | Put | Currency Future | 57.0000 | 59.0000 | 3.509 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.60 | Call | Currency Future | 3,015.0000 | 2,880.0000 | (4.478) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.90 | Call | Currency Future | 309.0000 | 284.0000 | (8.091) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/12/14 | 16.85 | Put | Currency Future | 3,380.0000 | 3,505.0000 | 3.698 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.85 | Put | Currency Future | 834.0000 | 924.0000 | 10.791 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.40 | Call | Currency Future | 407.0000 | 374.0000 | (8.108) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.40 | Call | Currency Future | 739.0000 | 675.0000 | (8.660) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.75 | Put | Currency Future | 768.0000 | 855.0000 | 11.328 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.80 | Call | Currency Future | 65.0000 | 59.0000 | (9.231) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 19.80 | Put | Currency Future | 6,249.0000 | 6,384.0000 | 2.160 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.40 | Put | Currency Future | 1,230.0000 | 1,333.0000 | 8.374 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.10 | Call | Currency Future | 94.0000 | 84.0000 | (10.638) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.95 | Call | Currency Future | 979.0000 | 897.0000 | (8.376) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 18.35 | Put | Currency Future | 4,822.0000 | 4,954.0000 | 2.737 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.80 | Call | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.85 | Call | Currency Future | 561.0000 | 515.0000 | (8.200) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.10 | Call | Currency Future | 484.0000 | 444.0000 | (8.264) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.50 | Call | Currency Future | 227.0000 | 208.0000 | (8.370) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.10 | Put | Currency Future | 51.0000 | 52.0000 | 1.961 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.80 | Call | Currency Future | 192.0000 | 175.0000 | (8.854) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.80 | Put | Currency Future | 8,237.0000 | 8,372.0000 | 1.639 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.10 | Call | Currency Future | 2,528.0000 | 2,393.0000 | (5.340) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.80 | Put | Currency Future | 294.0000 | 343.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.95 | Put | Currency Future | 351.0000 | 406.0000 | 15.670 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.80 | Put | Currency Future | 4,288.0000 | 4,418.0000 | 3.032 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 18.35 | Call | Currency Future | 50.0000 | 45.0000 | (10.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.25 | Call | Currency Future | 813.0000 | 743.0000 | (8.610) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.50 | Call | Currency Future | 76.0000 | 68.0000 | (10.526) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.60 | Put | Currency Future | 674.0000 | 756.0000 | 12.166 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.80 | Call | Currency Future | 1,071.0000 | 984.0000 | (8.123) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.75 | Call | Currency Future | 67.0000 | 60.0000 | (10.448) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.50 | Put | Currency Future | 1,308.0000 | 1,413.0000 | 8.028 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.40 | Call | Currency Future | 407.0000 | 374.0000 | (8.108) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.10 | Put | Currency Future | 1,007.0000 | 1,103.0000 | 9.533 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.00 | Put | Currency Future | 936.0000 | 1,030.0000 | 10.043 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 11.30 | Call | Currency Future | 2,334.0000 | 2,200.0000 | (5.741) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.75 | Call | Currency Future | 3,847.0000 | 3,712.0000 | (3.509) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.00 | Put | Currency Future | 372.0000 | 429.0000 | 15.323 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.60 | Put | Currency Future | 674.0000 | 756.0000 | 12.166 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/12/14 | 19.75 | Call | Currency Future | 27.0000 | 25.0000 | (7.407) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.00 | Call | Currency Future | 949.0000 | 870.0000 | (8.325) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.50 | Put | Currency Future | 7,939.0000 | 8,074.0000 | 1.700 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.35 | Put | Currency Future | 1,192.0000 | 1,294.0000 | 8.557 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.25 | Put | Currency Future | 486.0000 | 552.0000 | 13.580 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.50 | Call | Currency Future | 16.0000 | 15.0000 | (6.250) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.35 | Call | Currency Future | 419.0000 | 385.0000 | (8.115) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.85 | Call | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.25 | Put | Currency Future | 1,117.0000 | 1,217.0000 | 8.953 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.50 | Put | Currency Future | 2,150.0000 | 2,267.0000 | 5.442 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.00 | Call | Currency Future | 513.0000 | 471.0000 | (8.187) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.75 | Put | Currency Future | 4,240.0000 | 4,369.0000 | 3.042 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.50 | Call | Currency Future | 385.0000 | 354.0000 | (8.052) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.85 | Put | Currency Future | 8,286.0000 | 8,421.0000 | 1.629 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.85 | Call | Currency Future | 26.0000 | 24.0000 | (7.692) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.65 | Put | Currency Future | 705.0000 | 789.0000 | 11.915 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.25 | Call | Currency Future | 444.0000 | 408.0000 | (8.108) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.10 | Call | Currency Future | 3,503.0000 | 3,369.0000 | (3.825) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.60 | Call | Currency Future | 651.0000 | 597.0000 | (8.295) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.75 | Put | Currency Future | 8,187.0000 | 8,322.0000 | 1.649 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 1,632.0000 | 1,743.0000 | 6.801 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.90 | Call | Currency Future | 309.0000 | 284.0000 | (8.091) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.85 | Put | Currency Future | 6,299.0000 | 6,433.0000 | 2.127 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.45 | Put | Currency Future | 1,269.0000 | 1,373.0000 | 8.195 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.40 | Put | Currency Future | 1,230.0000 | 1,333.0000 | 8.374 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.30 | Put | Currency Future | 1,154.0000 | 1,255.0000 | 8.752 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.10 | Put | Currency Future | 26.0000 | 28.0000 | 7.692 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.75 | Put | Currency Future | 6,200.0000 | 6,334.0000 | 2.161 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.90 | Put | Currency Future | 1,632.0000 | 1,743.0000 | 6.801 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.85 | Put | Currency Future | 4,337.0000 | 4,466.0000 | 2.974 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.50 | Put | Currency Future | 5,952.0000 | 6,086.0000 | 2.251 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.30 | Call | Currency Future | 431.0000 | 396.0000 | (8.121) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.05 | Put | Currency Future | 393.0000 | 452.0000 | 15.013 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.45 | Call | Currency Future | 396.0000 | 364.0000 | (8.081) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.05 | Call | Currency Future | 921.0000 | 843.0000 | (8.469) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.50 | Put | Currency Future | 3,999.0000 | 4,127.0000 | 3.201 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2009/12/14 | 19.50 | Call | Currency Future | 29.0000 | 27.0000 | (6.897) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 17.85 | Call | Currency Future | 64.0000 | 57.0000 | (10.938) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.85 | Call | Currency Future | 1,039.0000 | 954.0000 | (8.181) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.75 | Call | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.35 | Put | Currency Future | 1,192.0000 | 1,294.0000 | 8.557 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.35 | Call | Currency Future | 419.0000 | 385.0000 | (8.115) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.85 | Put | Currency Future | 312.0000 | 363.0000 | 16.346 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.75 | Call | Currency Future | 595.0000 | 546.0000 | (8.235) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.75 | Put | Currency Future | 768.0000 | 855.0000 | 11.328 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.05 | Call | Currency Future | 285.0000 | 263.0000 | (7.719) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.90 | Call | Currency Future | 545.0000 | 500.0000 | (8.257) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.85 | Call | Currency Future | 561.0000 | 515.0000 | (8.200) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.20 | Call | Currency Future | 839.0000 | 767.0000 | (8.582) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.20 | Put | Currency Future | 462.0000 | 526.0000 | 13.853 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 15.05 | Put | Currency Future | 1,758.0000 | 1,872.0000 | 6.485 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.10 | Call | Currency Future | 893.0000 | 817.0000 | (8.511) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.75 | Put | Currency Future | 276.0000 | 323.0000 | 17.029 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.85 | Put | Currency Future | 834.0000 | 924.0000 | 10.791 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 12.75 | Call | Currency Future | 1,103.0000 | 1,014.0000 | (8.069) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.10 | Put | Currency Future | 415.0000 | 476.0000 | 14.699 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.85 | Call | Currency Future | 318.0000 | 292.0000 | (8.176) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.85 | Put | Currency Future | 1,590.0000 | 1,701.0000 | 6.981 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.95 | Call | Currency Future | 529.0000 | 485.0000 | (8.318) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.15 | Call | Currency Future | 865.0000 | 792.0000 | (8.439) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.15 | Call | Currency Future | 470.0000 | 432.0000 | (8.085) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.15 | Put | Currency Future | 438.0000 | 501.0000 | 14.384 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 21.70 | Put | Currency Future | 8,138.0000 | 8,272.0000 | 1.647 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.95 | Put | Currency Future | 902.0000 | 994.0000 | 10.200 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.45 | Call | Currency Future | 716.0000 | 654.0000 | (8.659) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.65 | Call | Currency Future | 354.0000 | 326.0000 | (7.910) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.95 | Put | Currency Future | 902.0000 | 994.0000 | 10.200 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.65 | Put | Currency Future | 1,427.0000 | 1,535.0000 | 7.568 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.95 | Call | Currency Future | 529.0000 | 485.0000 | (8.318) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 14.95 | Put | Currency Future | 1,674.0000 | 1,786.0000 | 6.691 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 13.45 | Put | Currency Future | 588.0000 | 663.0000 | 12.755 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2009/12/14 | 9.65 | Call | Currency Future | 3,946.0000 | 3,811.0000 | (3.421) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/12/14 | 13.90 | Put | Currency Future | 867.0000 | 959.0000 | 10.611 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.65 | Put | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.55 | Call | Currency Future | 374.0000 | 344.0000 | (8.021) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.95 | Call | Currency Future | 301.0000 | 277.0000 | (7.973) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.65 | Call | Currency Future | 2,002.0000 | 1,875.0000 | (6.344) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.55 | Put | Currency Future | 1,347.0000 | 1,453.0000 | 7.869 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.65 | Put | Currency Future | 39.0000 | 40.0000 | 2.564 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.15 | Put | Currency Future | 1,043.0000 | 1,141.0000 | 9.396 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.65 | Put | Currency Future | 75.0000 | 84.0000 | 12.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.65 | Call | Currency Future | 1,169.0000 | 1,076.0000 | (7.956) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.65 | Call | Currency Future | 2,966.0000 | 2,831.0000 | (4.552) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.65 | Call | Currency Future | 209.0000 | 191.0000 | (8.612) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.70 | Call | Currency Future | 1,957.0000 | 1,831.0000 | (6.438) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 11.70 | Put | Currency Future | 80.0000 | 90.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.70 | Put | Currency Future | 40.0000 | 42.0000 | 5.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.70 | Put | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.00 | Put | Currency Future | 936.0000 | 1,030.0000 | 10.043 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 12.65 | Put | Currency Future | 242.0000 | 285.0000 | 17.769 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 14.00 | Call | Currency Future | 513.0000 | 471.0000 | (8.187) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 9.70 | Call | Currency Future | 3,896.0000 | 3,761.0000 | (3.465) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.70 | Call | Currency Future | 203.0000 | 185.0000 | (8.867) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.70 | Call | Currency Future | 69.0000 | 62.0000 | (10.145) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.70 | Call | Currency Future | 15.0000 | 13.0000 | (13.333) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.70 | Put | Currency Future | 2,326.0000 | 2,444.0000 | 5.073 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.70 | Put | Currency Future | 6,150.0000 | 6,285.0000 | 2.195 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.70 | Put | Currency Future | 4,192.0000 | 4,321.0000 | 3.077 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.70 | Call | Currency Future | 27.0000 | 26.0000 | (3.704) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.65 | Put | Currency Future | 8,088.0000 | 8,223.0000 | 1.669 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 10.70 | Call | Currency Future | 2,917.0000 | 2,783.0000 | (4.594) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 15.65 | Put | Currency Future | 2,282.0000 | 2,400.0000 | 5.171 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.65 | Call | Currency Future | 28.0000 | 26.0000 | (7.143) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 19.65 | Put | Currency Future | 6,100.0000 | 6,235.0000 | 2.213 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.65 | Put | Currency Future | 4,143.0000 | 4,272.0000 | 3.114 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 21.65 | Call | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 17.65 | Call | Currency Future | 71.0000 | 63.0000 | (11.268) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2009/12/14 | 13.35 | Put | Currency Future | 536.0000 | 606.0000 | 13.060 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2009/12/14 | 13.35 | Call | Currency Future | 763.0000 | 697.0000 | (8.650) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | | | Currency Future | 13.8051 | 13.6658 | (1.009) | 0.0000 | 0.0000 | 27 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.45 | Call | Currency Future | 4,377.0000 | 4,242.0000 | (3.084) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.50 | Put | Currency Future | 683.0000 | 761.0000 | 11.420 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.95 | Call | Currency Future | 77.0000 | 71.0000 | (7.792) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.75 | Call | Currency Future | 879.0000 | 826.0000 | (6.030) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.45 | Call | Currency Future | 428.0000 | 406.0000 | (5.140) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.50 | Call | Currency Future | 988.0000 | 927.0000 | (6.174) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.45 | Put | Currency Future | 2,073.0000 | 2,190.0000 | 5.644 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.30 | Call | Currency Future | 4,523.0000 | 4,387.0000 | (3.007) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.60 | Put | Currency Future | 738.0000 | 819.0000 | 10.976 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.45 | Put | Currency Future | 3,844.0000 | 3,973.0000 | 3.356 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.30 | Put | Currency Future | 18.0000 | 21.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.80 | Call | Currency Future | 0.0000 | 77.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.45 | Put | Currency Future | 255.0000 | 294.0000 | 15.294 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.30 | Call | Currency Future | 3,552.0000 | 3,415.0000 | (3.857) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.80 | Put | Currency Future | 0.0000 | 6,211.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.75 | Put | Currency Future | 824.0000 | 910.0000 | 10.437 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.45 | Call | Currency Future | 199.0000 | 189.0000 | (5.025) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.30 | Put | Currency Future | 47.0000 | 49.0000 | 4.255 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.70 | Call | Currency Future | 900.0000 | 845.0000 | (6.111) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.75 | Call | Currency Future | 84.0000 | 78.0000 | (7.143) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.30 | Put | Currency Future | 579.0000 | 652.0000 | 12.608 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.95 | Put | Currency Future | 6,222.0000 | 6,356.0000 | 2.154 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.45 | Put | Currency Future | 5,739.0000 | 5,872.0000 | 2.317 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.65 | Call | Currency Future | 921.0000 | 864.0000 | (6.189) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.90 | Call | Currency Future | 3,944.0000 | 3,806.0000 | (3.499) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.30 | Call | Currency Future | 1,084.0000 | 1,017.0000 | (6.181) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.45 | Call | Currency Future | 94.0000 | 88.0000 | (6.383) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.30 | Put | Currency Future | 86.0000 | 94.0000 | 9.302 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.95 | Call | Currency Future | 29.0000 | 27.0000 | (6.897) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.45 | Call | Currency Future | 1,610.0000 | 1,510.0000 | (6.211) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.30 | Call | Currency Future | 2,591.0000 | 2,459.0000 | (5.095) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.70 | Put | Currency Future | 795.0000 | 879.0000 | 10.566 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.60 | Call | Currency Future | 943.0000 | 885.0000 | (6.151) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/03/15 | 11.45 | Put | Currency Future | 96.0000 | 104.0000 | 8.333 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 22.05 | Call | Currency Future | 28.0000 | 26.0000 | (7.143) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.45 | Call | Currency Future | 2,451.0000 | 2,320.0000 | (5.345) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.90 | Put | Currency Future | 39.0000 | 40.0000 | 2.564 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.85 | Put | Currency Future | 884.0000 | 974.0000 | 10.181 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.75 | Put | Currency Future | 7,978.0000 | 8,115.0000 | 1.717 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.85 | Call | Currency Future | 840.0000 | 790.0000 | (5.952) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.45 | Call | Currency Future | 3,406.0000 | 3,269.0000 | (4.022) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.45 | Put | Currency Future | 22.0000 | 27.0000 | 22.727 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.65 | Put | Currency Future | 766.0000 | 848.0000 | 10.705 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.75 | Put | Currency Future | 6,029.0000 | 6,163.0000 | 2.223 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.90 | Put | Currency Future | 66.0000 | 71.0000 | 7.576 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.95 | Put | Currency Future | 8,174.0000 | 8,312.0000 | 1.688 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.75 | Call | Currency Future | 33.0000 | 30.0000 | (9.091) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.30 | Call | Currency Future | 1,723.0000 | 1,619.0000 | (6.036) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.55 | Put | Currency Future | 710.0000 | 790.0000 | 11.268 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.55 | Put | Currency Future | 5,836.0000 | 5,969.0000 | 2.279 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 20.05 | Put | Currency Future | 6,319.0000 | 6,452.0000 | 2.105 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.45 | Put | Currency Future | 51.0000 | 53.0000 | 3.922 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.55 | Call | Currency Future | 91.0000 | 85.0000 | (6.593) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.45 | Call | Currency Future | 38.0000 | 35.0000 | (7.895) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.55 | Put | Currency Future | 7,781.0000 | 7,918.0000 | 1.761 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.45 | Put | Currency Future | 7,683.0000 | 7,819.0000 | 1.770 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.55 | Call | Currency Future | 36.0000 | 34.0000 | (5.556) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.90 | Call | Currency Future | 2,971.0000 | 2,837.0000 | (4.510) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.95 | Call | Currency Future | 803.0000 | 756.0000 | (5.853) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.30 | Put | Currency Future | 218.0000 | 253.0000 | 16.055 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.95 | Put | Currency Future | 948.0000 | 1,040.0000 | 9.705 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.30 | Call | Currency Future | 688.0000 | 649.0000 | (5.669) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.30 | Put | Currency Future | 1,183.0000 | 1,283.0000 | 8.453 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.05 | Call | Currency Future | 1,217.0000 | 1,143.0000 | (6.081) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.60 | Call | Currency Future | 89.0000 | 84.0000 | (5.618) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.05 | Put | Currency Future | 462.0000 | 527.0000 | 14.069 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.05 | Put | Currency Future | 165.0000 | 193.0000 | 16.970 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.55 | Call | Currency Future | 965.0000 | 905.0000 | (6.218) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.05 | Put | Currency Future | 73.0000 | 79.0000 | 8.219 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/03/15 | 12.05 | Call | Currency Future | 1,920.0000 | 1,809.0000 | (5.781) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.60 | Call | Currency Future | 35.0000 | 33.0000 | (5.714) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.05 | Call | Currency Future | 339.0000 | 320.0000 | (5.605) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.30 | Put | Currency Future | 5,594.0000 | 5,727.0000 | 2.378 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.45 | Put | Currency Future | 656.0000 | 733.0000 | 11.738 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.60 | Put | Currency Future | 5,884.0000 | 6,018.0000 | 2.277 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 18.05 | Call | Currency Future | 160.0000 | 150.0000 | (6.250) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.60 | Put | Currency Future | 7,830.0000 | 7,967.0000 | 1.750 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 22.05 | Put | Currency Future | 8,273.0000 | 8,410.0000 | 1.656 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.30 | Call | Currency Future | 99.0000 | 93.0000 | (6.061) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.05 | Put | Currency Future | 2,584.0000 | 2,704.0000 | 4.644 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.45 | Call | Currency Future | 1,011.0000 | 949.0000 | (6.133) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 20.05 | Call | Currency Future | 74.0000 | 68.0000 | (8.108) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.05 | Call | Currency Future | 768.0000 | 723.0000 | (5.859) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.30 | Call | Currency Future | 210.0000 | 199.0000 | (5.238) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.90 | Put | Currency Future | 916.0000 | 1,007.0000 | 9.934 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.30 | Call | Currency Future | 307.0000 | 290.0000 | (5.537) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 18.05 | Put | Currency Future | 4,405.0000 | 4,535.0000 | 2.951 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.05 | Put | Currency Future | 1,013.0000 | 1,107.0000 | 9.279 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.30 | Put | Currency Future | 2,802.0000 | 2,924.0000 | 4.354 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.05 | Call | Currency Future | 2,828.0000 | 2,694.0000 | (4.738) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.90 | Call | Currency Future | 821.0000 | 773.0000 | (5.847) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.30 | Put | Currency Future | 3,705.0000 | 3,834.0000 | 3.482 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.90 | Put | Currency Future | 6,174.0000 | 6,307.0000 | 2.154 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.90 | Call | Currency Future | 30.0000 | 28.0000 | (6.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.05 | Put | Currency Future | 42.0000 | 43.0000 | 2.381 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.80 | Put | Currency Future | 854.0000 | 942.0000 | 10.304 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.30 | Put | Currency Future | 1,949.0000 | 2,064.0000 | 5.900 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.90 | Put | Currency Future | 8,125.0000 | 8,262.0000 | 1.686 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 19.90 | Call | Currency Future | 79.0000 | 73.0000 | (7.595) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.80 | Call | Currency Future | 859.0000 | 808.0000 | (5.937) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.30 | Put | Currency Future | 7,535.0000 | 7,672.0000 | 1.818 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.30 | Call | Currency Future | 454.0000 | 430.0000 | (5.286) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.85 | Put | Currency Future | 8,076.0000 | 8,213.0000 | 1.696 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.30 | Call | Currency Future | 40.0000 | 38.0000 | (5.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.90 | Call | Currency Future | 2,043.0000 | 1,928.0000 | (5.629) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/03/15 | 19.85 | Call | Currency Future | 81.0000 | 75.0000 | (7.407) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.65 | Put | Currency Future | 3,112.0000 | 3,237.0000 | 4.017 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 13.70 | Put | Currency Future | 795.0000 | 879.0000 | 10.566 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.65 | Put | Currency Future | 4,031.0000 | 4,161.0000 | 3.225 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.90 | Call | Currency Future | 243.0000 | 230.0000 | (5.350) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.85 | Put | Currency Future | 64.0000 | 68.0000 | 6.250 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.80 | Call | Currency Future | 0.0000 | 30.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.65 | Call | Currency Future | 186.0000 | 177.0000 | (4.839) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.90 | Put | Currency Future | 2,455.0000 | 2,574.0000 | 4.847 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.85 | Call | Currency Future | 1,334.0000 | 1,253.0000 | (6.072) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.65 | Put | Currency Future | 2,242.0000 | 2,361.0000 | 5.308 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.55 | Put | Currency Future | 3,023.0000 | 3,147.0000 | 4.102 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.50 | Call | Currency Future | 284.0000 | 268.0000 | (5.634) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.85 | Put | Currency Future | 129.0000 | 153.0000 | 18.605 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.65 | Call | Currency Future | 397.0000 | 377.0000 | (5.038) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.55 | Put | Currency Future | 1,363.0000 | 1,467.0000 | 7.630 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.85 | Call | Currency Future | 2,084.0000 | 1,969.0000 | (5.518) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.65 | Put | Currency Future | 1,437.0000 | 1,543.0000 | 7.376 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.55 | Put | Currency Future | 3,937.0000 | 4,067.0000 | 3.302 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.50 | Put | Currency Future | 3,891.0000 | 4,020.0000 | 3.315 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.05 | Call | Currency Future | 3,797.0000 | 3,659.0000 | (3.634) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.65 | Call | Currency Future | 1,467.0000 | 1,372.0000 | (6.476) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.55 | Call | Currency Future | 412.0000 | 391.0000 | (5.097) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.50 | Call | Currency Future | 196.0000 | 186.0000 | (5.102) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.85 | Call | Currency Future | 3,019.0000 | 2,884.0000 | (4.472) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.65 | Put | Currency Future | 312.0000 | 356.0000 | 14.103 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.55 | Call | Currency Future | 278.0000 | 263.0000 | (5.396) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.50 | Put | Currency Future | 2,115.0000 | 2,233.0000 | 5.579 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.85 | Put | Currency Future | 38.0000 | 39.0000 | 2.632 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 21.80 | Put | Currency Future | 0.0000 | 8,164.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.65 | Call | Currency Future | 592.0000 | 559.0000 | (5.574) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.55 | Put | Currency Future | 2,157.0000 | 2,275.0000 | 5.471 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.50 | Put | Currency Future | 2,978.0000 | 3,102.0000 | 4.164 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.55 | Call | Currency Future | 193.0000 | 183.0000 | (5.181) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.65 | Put | Currency Future | 109.0000 | 120.0000 | 10.092 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.75 | Put | Currency Future | 4,125.0000 | 4,254.0000 | 3.127 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/03/15 | 15.50 | Call | Currency Future | 420.0000 | 399.0000 | (5.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.95 | Put | Currency Future | 40.0000 | 41.0000 | 2.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.75 | Call | Currency Future | 4,089.0000 | 3,953.0000 | (3.326) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.50 | Put | Currency Future | 24.0000 | 29.0000 | 20.833 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.85 | Put | Currency Future | 379.0000 | 437.0000 | 15.303 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.75 | Call | Currency Future | 383.0000 | 362.0000 | (5.483) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.50 | Call | Currency Future | 3,358.0000 | 3,221.0000 | (4.080) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.75 | Put | Currency Future | 1,513.0000 | 1,620.0000 | 7.072 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.85 | Call | Currency Future | 3,993.0000 | 3,855.0000 | (3.456) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.75 | Put | Currency Future | 2,328.0000 | 2,446.0000 | 5.069 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.50 | Call | Currency Future | 4,329.0000 | 4,194.0000 | (3.119) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.95 | Call | Currency Future | 3,895.0000 | 3,757.0000 | (3.543) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.75 | Put | Currency Future | 3,202.0000 | 3,328.0000 | 3.935 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.85 | Put | Currency Future | 1,589.0000 | 1,699.0000 | 6.923 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.75 | Call | Currency Future | 258.0000 | 244.0000 | (5.426) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.85 | Call | Currency Future | 545.0000 | 515.0000 | (5.505) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.95 | Call | Currency Future | 353.0000 | 333.0000 | (5.666) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.75 | Call | Currency Future | 568.0000 | 536.0000 | (5.634) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.50 | Put | Currency Future | 53.0000 | 55.0000 | 3.774 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.85 | Call | Currency Future | 368.0000 | 347.0000 | (5.707) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.95 | Put | Currency Future | 146.0000 | 172.0000 | 17.808 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.75 | Put | Currency Future | 343.0000 | 395.0000 | 15.160 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.50 | Put | Currency Future | 99.0000 | 108.0000 | 9.091 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.85 | Put | Currency Future | 4,218.0000 | 4,347.0000 | 3.058 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.95 | Call | Currency Future | 166.0000 | 157.0000 | (5.422) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.75 | Call | Currency Future | 1,398.0000 | 1,311.0000 | (6.223) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.50 | Put | Currency Future | 1,326.0000 | 1,430.0000 | 7.843 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.85 | Call | Currency Future | 173.0000 | 163.0000 | (5.780) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.95 | Put | Currency Future | 4,311.0000 | 4,441.0000 | 3.016 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.75 | Put | Currency Future | 34.0000 | 37.0000 | 8.824 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.50 | Call | Currency Future | 2,404.0000 | 2,273.0000 | (5.449) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.85 | Put | Currency Future | 3,293.0000 | 3,419.0000 | 3.826 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.95 | Call | Currency Future | 2,923.0000 | 2,789.0000 | (4.584) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.75 | Call | Currency Future | 3,115.0000 | 2,979.0000 | (4.366) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.50 | Call | Currency Future | 631.0000 | 595.0000 | (5.705) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.85 | Call | Currency Future | 248.0000 | 235.0000 | (5.242) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2010/03/15 | 16.95 | Put | Currency Future | 3,384.0000 | 3,510.0000 | 3.723 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.75 | Put | Currency Future | 60.0000 | 64.0000 | 6.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.50 | Call | Currency Future | 1,574.0000 | 1,475.0000 | (6.290) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 15.85 | Put | Currency Future | 2,413.0000 | 2,531.0000 | 4.890 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.65 | Call | Currency Future | 2,265.0000 | 2,135.0000 | (5.740) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.95 | Call | Currency Future | 2,001.0000 | 1,888.0000 | (5.647) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.75 | Call | Currency Future | 2,172.0000 | 2,051.0000 | (5.571) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.50 | Put | Currency Future | 269.0000 | 309.0000 | 14.870 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 16.65 | Call | Currency Future | 268.0000 | 253.0000 | (5.597) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 16.95 | Call | Currency Future | 239.0000 | 226.0000 | (5.439) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.75 | Put | Currency Future | 117.0000 | 136.0000 | 16.239 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 15.90 | Call | Currency Future | 360.0000 | 340.0000 | (5.556) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 21.85 | Call | Currency Future | 31.0000 | 29.0000 | (6.452) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.65 | Call | Currency Future | 3,212.0000 | 3,075.0000 | (4.265) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 16.90 | Put | Currency Future | 3,338.0000 | 3,465.0000 | 3.805 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 19.85 | Put | Currency Future | 6,126.0000 | 6,259.0000 | 2.171 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 13.70 | Call | Currency Future | 900.0000 | 845.0000 | (6.111) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 17.90 | Call | Currency Future | 170.0000 | 160.0000 | (5.882) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.65 | Put | Currency Future | 57.0000 | 59.0000 | 3.509 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 9.65 | Put | Currency Future | 30.0000 | 35.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.95 | Put | Currency Future | 1,667.0000 | 1,778.0000 | 6.659 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 9.65 | Call | Currency Future | 4,185.0000 | 4,051.0000 | (3.202) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.95 | Call | Currency Future | 1,274.0000 | 1,196.0000 | (6.122) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.95 | Put | Currency Future | 419.0000 | 481.0000 | 14.797 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.95 | Call | Currency Future | 523.0000 | 494.0000 | (5.545) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 17.90 | Put | Currency Future | 4,265.0000 | 4,394.0000 | 3.025 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 15.95 | Put | Currency Future | 2,498.0000 | 2,617.0000 | 4.764 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.90 | Call | Currency Future | 533.0000 | 504.0000 | (5.441) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.95 | Put | Currency Future | 68.0000 | 73.0000 | 7.353 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.90 | Put | Currency Future | 1,628.0000 | 1,738.0000 | 6.757 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.55 | Call | Currency Future | 618.0000 | 583.0000 | (5.663) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.90 | Call | Currency Future | 1,304.0000 | 1,224.0000 | (6.135) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.55 | Put | Currency Future | 283.0000 | 324.0000 | 14.488 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.90 | Put | Currency Future | 399.0000 | 458.0000 | 14.787 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.55 | Put | Currency Future | 54.0000 | 56.0000 | 3.704 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.90 | Put | Currency Future | 137.0000 | 163.0000 | 18.978 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2010/03/15 | 11.55 | Put | Currency Future | 102.0000 | 112.0000 | 9.804 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 17.75 | Call | Currency Future | 180.0000 | 170.0000 | (5.556) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.55 | Call | Currency Future | 1,538.0000 | 1,440.0000 | (6.372) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.55 | Call | Currency Future | 2,357.0000 | 2,227.0000 | (5.515) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.55 | Call | Currency Future | 3,309.0000 | 3,172.0000 | (4.140) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 9.55 | Put | Currency Future | 26.0000 | 31.0000 | 19.231 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 9.55 | Call | Currency Future | 4,281.0000 | 4,147.0000 | (3.130) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.70 | Put | Currency Future | 58.0000 | 61.0000 | 5.172 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 16.70 | Call | Currency Future | 263.0000 | 248.0000 | (5.703) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 9.70 | Put | Currency Future | 32.0000 | 36.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.70 | Call | Currency Future | 2,218.0000 | 2,093.0000 | (5.636) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.70 | Call | Currency Future | 3,163.0000 | 3,027.0000 | (4.300) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 15.70 | Put | Currency Future | 2,285.0000 | 2,403.0000 | 5.164 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.70 | Call | Currency Future | 580.0000 | 547.0000 | (5.690) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.70 | Call | Currency Future | 1,432.0000 | 1,341.0000 | (6.355) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 15.70 | Call | Currency Future | 390.0000 | 369.0000 | (5.385) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.70 | Put | Currency Future | 1,475.0000 | 1,582.0000 | 7.254 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.70 | Put | Currency Future | 327.0000 | 376.0000 | 14.985 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.70 | Put | Currency Future | 113.0000 | 127.0000 | 12.389 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 16.70 | Put | Currency Future | 3,157.0000 | 3,283.0000 | 3.991 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 17.70 | Put | Currency Future | 4,078.0000 | 4,207.0000 | 3.163 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.80 | Put | Currency Future | 1,551.0000 | 1,659.0000 | 6.963 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 15.80 | Call | Currency Future | 376.0000 | 354.0000 | (5.851) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 15.80 | Put | Currency Future | 2,371.0000 | 2,488.0000 | 4.935 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 16.80 | Call | Currency Future | 253.0000 | 239.0000 | (5.534) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 16.80 | Put | Currency Future | 3,248.0000 | 3,373.0000 | 3.849 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 14.80 | Call | Currency Future | 556.0000 | 525.0000 | (5.576) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 17.80 | Put | Currency Future | 4,172.0000 | 4,300.0000 | 3.068 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 17.80 | Call | Currency Future | 177.0000 | 166.0000 | (6.215) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.80 | Put | Currency Future | 359.0000 | 416.0000 | 15.877 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 12.80 | Call | Currency Future | 1,364.0000 | 1,282.0000 | (6.012) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 11.80 | Put | Currency Future | 121.0000 | 144.0000 | 19.008 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 9.70 | Call | Currency Future | 4,137.0000 | 4,002.0000 | (3.263) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 17.70 | Call | Currency Future | 183.0000 | 173.0000 | (5.464) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 9.80 | Call | Currency Future | 4,042.0000 | 3,904.0000 | (3.414) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/03/15 | 10.80 | Call | Currency Future | 3,067.0000 | 2,932.0000 | (4.402) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/03/15 | 9.80 | Put | Currency Future | 37.0000 | 38.0000 | 2.703 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.80 | Call | Currency Future | 2,126.0000 | 2,010.0000 | (5.456) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.80 | Put | Currency Future | 61.0000 | 66.0000 | 8.197 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.60 | Put | Currency Future | 106.0000 | 116.0000 | 9.434 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 11.60 | Call | Currency Future | 2,311.0000 | 2,181.0000 | (5.625) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.60 | Put | Currency Future | 55.0000 | 58.0000 | 5.455 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 10.60 | Call | Currency Future | 3,260.0000 | 3,124.0000 | (4.172) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.60 | Put | Currency Future | 28.0000 | 33.0000 | 17.857 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.60 | Call | Currency Future | 1,502.0000 | 1,406.0000 | (6.391) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 9.60 | Call | Currency Future | 4,233.0000 | 4,099.0000 | (3.166) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 12.60 | Put | Currency Future | 297.0000 | 340.0000 | 14.478 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.60 | Put | Currency Future | 1,400.0000 | 1,505.0000 | 7.500 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.60 | Call | Currency Future | 189.0000 | 180.0000 | (4.762) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.60 | Put | Currency Future | 3,068.0000 | 3,192.0000 | 4.042 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 16.60 | Call | Currency Future | 273.0000 | 258.0000 | (5.495) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.60 | Put | Currency Future | 2,200.0000 | 2,318.0000 | 5.364 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 15.60 | Call | Currency Future | 405.0000 | 384.0000 | (5.185) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 14.60 | Call | Currency Future | 605.0000 | 571.0000 | (5.620) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/03/15 | 17.60 | Put | Currency Future | 3,984.0000 | 4,114.0000 | 3.263 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | | | Currency Future | 14.0272 | 13.8860 | (1.007) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.70 | Call | Currency Future | 1,162.0000 | 1,105.0000 | (4.905) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.95 | Call | Currency Future | 535.0000 | 513.0000 | (4.112) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.60 | Call | Currency Future | 432.0000 | 415.0000 | (3.935) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.20 | Put | Currency Future | 576.0000 | 647.0000 | 12.326 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.30 | Call | Currency Future | 477.0000 | 457.0000 | (4.193) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.15 | Put | Currency Future | 6,277.0000 | 6,412.0000 | 2.151 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.95 | Call | Currency Future | 163.0000 | 157.0000 | (3.681) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.60 | Call | Currency Future | 597.0000 | 573.0000 | (4.020) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.55 | Call | Currency Future | 1,229.0000 | 1,168.0000 | (4.963) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.05 | Put | Currency Future | 4,303.0000 | 4,433.0000 | 3.021 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.30 | Put | Currency Future | 4,532.0000 | 4,663.0000 | 2.891 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.15 | Put | Currency Future | 3,487.0000 | 3,614.0000 | 3.642 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.95 | Put | Currency Future | 6,086.0000 | 6,221.0000 | 2.218 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.60 | Put | Currency Future | 3,005.0000 | 3,129.0000 | 4.126 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.55 | Put | Currency Future | 752.0000 | 832.0000 | 10.638 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/06/14 | 22.20 | Put | Currency Future | 8,257.0000 | 8,394.0000 | 1.659 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.95 | Call | Currency Future | 1,058.0000 | 1,007.0000 | (4.820) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.30 | Put | Currency Future | 1,931.0000 | 2,044.0000 | 5.852 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.65 | Call | Currency Future | 234.0000 | 225.0000 | (3.846) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.70 | Put | Currency Future | 835.0000 | 919.0000 | 10.060 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 22.20 | Call | Currency Future | 85.0000 | 80.0000 | (5.882) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.30 | Put | Currency Future | 2,750.0000 | 2,871.0000 | 4.400 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.65 | Put | Currency Future | 4,857.0000 | 4,989.0000 | 2.718 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.90 | Call | Currency Future | 1,078.0000 | 1,026.0000 | (4.824) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 21.95 | Put | Currency Future | 8,015.0000 | 8,152.0000 | 1.709 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.60 | Put | Currency Future | 2,170.0000 | 2,287.0000 | 5.392 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.20 | Put | Currency Future | 6,325.0000 | 6,459.0000 | 2.119 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.40 | Call | Currency Future | 637.0000 | 610.0000 | (4.239) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.30 | Call | Currency Future | 658.0000 | 630.0000 | (4.255) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.15 | Call | Currency Future | 154.0000 | 148.0000 | (3.896) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.90 | Put | Currency Future | 951.0000 | 1,040.0000 | 9.359 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.40 | Call | Currency Future | 3,689.0000 | 3,551.0000 | (3.741) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.60 | Call | Currency Future | 237.0000 | 228.0000 | (3.797) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.20 | Call | Currency Future | 152.0000 | 145.0000 | (4.605) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 7.90 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.30 | Call | Currency Future | 260.0000 | 249.0000 | (4.231) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.40 | Call | Currency Future | 898.0000 | 856.0000 | (4.677) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.10 | Call | Currency Future | 2,155.0000 | 2,047.0000 | (5.012) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.10 | Call | Currency Future | 206.0000 | 198.0000 | (3.883) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.20 | Call | Currency Future | 965.0000 | 920.0000 | (4.663) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 7.90 | Call | Currency Future | 6,129.0000 | 5,988.0000 | (2.301) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.05 | Call | Currency Future | 280.0000 | 269.0000 | (3.929) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.30 | Call | Currency Future | 348.0000 | 334.0000 | (4.023) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.40 | Call | Currency Future | 2,745.0000 | 2,620.0000 | (4.554) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.20 | Call | Currency Future | 1,403.0000 | 1,333.0000 | (4.989) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.20 | Put | Currency Future | 1,138.0000 | 1,234.0000 | 8.436 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.30 | Put | Currency Future | 3,621.0000 | 3,748.0000 | 3.507 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.10 | Call | Currency Future | 3,014.0000 | 2,884.0000 | (4.313) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.30 | Put | Currency Future | 624.0000 | 697.0000 | 11.699 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.60 | Put | Currency Future | 4,810.0000 | 4,942.0000 | 2.744 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 9.40 | Put | Currency Future | 24.0000 | 28.0000 | 16.667 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/06/14 | 17.05 | Put | Currency Future | 3,398.0000 | 3,525.0000 | 3.737 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.80 | Put | Currency Future | 417.0000 | 470.0000 | 12.710 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.15 | Call | Currency Future | 364.0000 | 350.0000 | (3.846) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.95 | Call | Currency Future | 1,058.0000 | 1,007.0000 | (4.820) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.95 | Put | Currency Future | 2,458.0000 | 2,577.0000 | 4.841 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.10 | Put | Currency Future | 228.0000 | 261.0000 | 14.474 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 9.40 | Call | Currency Future | 4,652.0000 | 4,514.0000 | (2.966) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.35 | Put | Currency Future | 3,666.0000 | 3,793.0000 | 3.464 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.95 | Put | Currency Future | 981.0000 | 1,071.0000 | 9.174 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.90 | Call | Currency Future | 3,202.0000 | 3,064.0000 | (4.310) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 21.65 | Call | Currency Future | 100.0000 | 96.0000 | (4.000) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 9.80 | Put | Currency Future | 41.0000 | 47.0000 | 14.634 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.80 | Call | Currency Future | 3,300.0000 | 3,161.0000 | (4.212) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.35 | Call | Currency Future | 343.0000 | 329.0000 | (4.082) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.10 | Put | Currency Future | 87.0000 | 98.0000 | 12.644 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.20 | Put | Currency Future | 250.0000 | 286.0000 | 14.400 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 21.75 | Call | Currency Future | 98.0000 | 93.0000 | (5.102) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.35 | Put | Currency Future | 2,792.0000 | 2,914.0000 | 4.370 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.40 | Put | Currency Future | 62.0000 | 65.0000 | 4.839 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.95 | Put | Currency Future | 4,211.0000 | 4,341.0000 | 3.087 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.75 | Put | Currency Future | 5,895.0000 | 6,030.0000 | 2.290 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.80 | Call | Currency Future | 301.0000 | 289.0000 | (3.987) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.30 | Call | Currency Future | 1,351.0000 | 1,283.0000 | (5.033) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.40 | Put | Currency Future | 3,711.0000 | 3,839.0000 | 3.449 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 21.65 | Put | Currency Future | 7,723.0000 | 7,860.0000 | 1.774 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.75 | Call | Currency Future | 172.0000 | 166.0000 | (3.488) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.80 | Put | Currency Future | 4,074.0000 | 4,203.0000 | 3.166 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.35 | Call | Currency Future | 256.0000 | 245.0000 | (4.297) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.85 | Put | Currency Future | 921.0000 | 1,009.0000 | 9.555 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.40 | Put | Currency Future | 2,834.0000 | 2,956.0000 | 4.305 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.50 | Call | Currency Future | 245.0000 | 235.0000 | (4.082) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.65 | Put | Currency Future | 5,800.0000 | 5,934.0000 | 2.310 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.80 | Call | Currency Future | 170.0000 | 163.0000 | (4.118) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.30 | Call | Currency Future | 2,001.0000 | 1,898.0000 | (5.147) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.40 | Put | Currency Future | 118.0000 | 134.0000 | 13.559 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.95 | Call | Currency Future | 288.0000 | 277.0000 | (3.819) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/06/14 | 13.00 | Call | Currency Future | 1,514.0000 | 1,437.0000 | (5.086) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.65 | Put | Currency Future | 150.0000 | 171.0000 | 14.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 21.75 | Put | Currency Future | 7,821.0000 | 7,957.0000 | 1.739 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.80 | Put | Currency Future | 5,943.0000 | 6,077.0000 | 2.255 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.35 | Put | Currency Future | 4,579.0000 | 4,709.0000 | 2.839 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.85 | Call | Currency Future | 1,098.0000 | 1,045.0000 | (4.827) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.40 | Call | Currency Future | 338.0000 | 325.0000 | (3.846) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 21.95 | Call | Currency Future | 93.0000 | 88.0000 | (5.376) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.00 | Put | Currency Future | 486.0000 | 551.0000 | 13.374 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.75 | Call | Currency Future | 1,140.0000 | 1,084.0000 | (4.912) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.95 | Put | Currency Future | 981.0000 | 1,071.0000 | 9.174 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 19.65 | Call | Currency Future | 177.0000 | 170.0000 | (3.955) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.80 | Put | Currency Future | 2,333.0000 | 2,452.0000 | 5.101 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.80 | Call | Currency Future | 1,645.0000 | 1,556.0000 | (5.410) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.40 | Put | Currency Future | 1,270.0000 | 1,370.0000 | 7.874 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.95 | Call | Currency Future | 535.0000 | 513.0000 | (4.112) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.50 | Put | Currency Future | 4,717.0000 | 4,849.0000 | 2.798 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.15 | Put | Currency Future | 1,106.0000 | 1,201.0000 | 8.590 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.80 | Put | Currency Future | 173.0000 | 197.0000 | 13.873 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.30 | Put | Currency Future | 274.0000 | 312.0000 | 13.869 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.65 | Put | Currency Future | 2,210.0000 | 2,328.0000 | 5.339 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.40 | Call | Currency Future | 461.0000 | 442.0000 | (4.121) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.00 | Call | Currency Future | 2,234.0000 | 2,123.0000 | (4.969) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.15 | Call | Currency Future | 983.0000 | 937.0000 | (4.680) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.65 | Call | Currency Future | 1,747.0000 | 1,654.0000 | (5.323) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.70 | Call | Currency Future | 1,162.0000 | 1,105.0000 | (4.905) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.00 | Put | Currency Future | 207.0000 | 237.0000 | 14.493 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.30 | Call | Currency Future | 931.0000 | 887.0000 | (4.726) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.90 | Put | Currency Future | 75.0000 | 78.0000 | 4.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.80 | Put | Currency Future | 72.0000 | 75.0000 | 4.167 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.35 | Call | Currency Future | 469.0000 | 450.0000 | (4.051) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.65 | Put | Currency Future | 370.0000 | 418.0000 | 12.973 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.65 | Put | Currency Future | 68.0000 | 71.0000 | 4.412 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.20 | Call | Currency Future | 2,077.0000 | 1,972.0000 | (5.055) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.40 | Put | Currency Future | 300.0000 | 340.0000 | 13.333 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.80 | Call | Currency Future | 2,400.0000 | 2,283.0000 | (4.875) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2010/06/14 | 11.00 | Put | Currency Future | 78.0000 | 88.0000 | 12.821 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 8.60 | Call | Currency Future | 5,434.0000 | 5,294.0000 | (2.576) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.20 | Call | Currency Future | 2,924.0000 | 2,795.0000 | (4.412) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 19.90 | Put | Currency Future | 6,038.0000 | 6,173.0000 | 2.236 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.65 | Call | Currency Future | 2,528.0000 | 2,407.0000 | (4.786) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 21.80 | Call | Currency Future | 96.0000 | 92.0000 | (4.167) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.00 | Put | Currency Future | 1,011.0000 | 1,103.0000 | 9.100 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.00 | Put | Currency Future | 53.0000 | 55.0000 | 3.774 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.75 | Put | Currency Future | 863.0000 | 948.0000 | 9.849 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 19.10 | Put | Currency Future | 5,278.0000 | 5,412.0000 | 2.539 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.80 | Call | Currency Future | 4,269.0000 | 4,133.0000 | (3.186) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.80 | Call | Currency Future | 560.0000 | 538.0000 | (3.929) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.50 | Call | Currency Future | 447.0000 | 428.0000 | (4.251) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.00 | Call | Currency Future | 3,105.0000 | 2,974.0000 | (4.219) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.10 | Call | Currency Future | 3,982.0000 | 3,843.0000 | (3.491) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.55 | Put | Currency Future | 137.0000 | 155.0000 | 13.139 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.50 | Put | Currency Future | 2,919.0000 | 3,042.0000 | 4.214 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.00 | Call | Currency Future | 4,080.0000 | 3,941.0000 | (3.407) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.80 | Call | Currency Future | 1,119.0000 | 1,065.0000 | (4.826) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.40 | Call | Currency Future | 1,927.0000 | 1,826.0000 | (5.241) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.55 | Call | Currency Future | 2,614.0000 | 2,491.0000 | (4.705) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.00 | Call | Currency Future | 1,038.0000 | 989.0000 | (4.721) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.40 | Put | Currency Future | 674.0000 | 750.0000 | 11.276 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.40 | Put | Currency Future | 4,625.0000 | 4,756.0000 | 2.832 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.55 | Put | Currency Future | 66.0000 | 68.0000 | 3.030 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.95 | Put | Currency Future | 2,458.0000 | 2,577.0000 | 4.841 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 19.55 | Call | Currency Future | 182.0000 | 175.0000 | (3.846) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.25 | Call | Currency Future | 948.0000 | 904.0000 | (4.641) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 8.60 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 19.90 | Call | Currency Future | 166.0000 | 159.0000 | (4.217) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.55 | Call | Currency Future | 3,543.0000 | 3,404.0000 | (3.923) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 21.80 | Put | Currency Future | 7,869.0000 | 8,006.0000 | 1.741 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.25 | Call | Currency Future | 2,039.0000 | 1,935.0000 | (5.101) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 19.55 | Put | Currency Future | 5,704.0000 | 5,839.0000 | 2.367 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.50 | Put | Currency Future | 3,801.0000 | 3,929.0000 | 3.368 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.60 | Call | Currency Future | 319.0000 | 306.0000 | (4.075) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/06/14 | 16.90 | Put | Currency Future | 3,266.0000 | 3,392.0000 | 3.858 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 9.55 | Put | Currency Future | 30.0000 | 34.0000 | 13.333 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.25 | Put | Currency Future | 262.0000 | 299.0000 | 14.122 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.50 | Put | Currency Future | 2,089.0000 | 2,205.0000 | 5.553 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 21.55 | Call | Currency Future | 103.0000 | 98.0000 | (4.854) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.50 | Call | Currency Future | 328.0000 | 315.0000 | (3.963) | 0 | 0 | 12,188 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.65 | Put | Currency Future | 807.0000 | 890.0000 | 10.285 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.10 | Put | Currency Future | 2,582.0000 | 2,702.0000 | 4.648 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.30 | Put | Currency Future | 1,203.0000 | 1,301.0000 | 8.146 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.40 | Call | Currency Future | 252.0000 | 242.0000 | (3.968) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.55 | Call | Currency Future | 1,818.0000 | 1,722.0000 | (5.281) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.25 | Call | Currency Future | 150.0000 | 143.0000 | (4.667) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.25 | Put | Currency Future | 1,170.0000 | 1,268.0000 | 8.376 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.20 | Put | Currency Future | 97.0000 | 109.0000 | 12.371 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.25 | Put | Currency Future | 102.0000 | 115.0000 | 12.745 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.40 | Call | Currency Future | 1,301.0000 | 1,236.0000 | (4.996) | 0 | 0 | 12,188 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.80 | Put | Currency Future | 892.0000 | 979.0000 | 9.753 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.10 | Call | Currency Future | 509.0000 | 488.0000 | (4.126) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.90 | Call | Currency Future | 393.0000 | 378.0000 | (3.817) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 9.55 | Call | Currency Future | 4,507.0000 | 4,370.0000 | (3.040) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.25 | Put | Currency Future | 6,372.0000 | 6,507.0000 | 2.119 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.40 | Put | Currency Future | 2,009.0000 | 2,124.0000 | 5.724 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.55 | Put | Currency Future | 341.0000 | 386.0000 | 13.196 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.00 | Put | Currency Future | 6,134.0000 | 6,268.0000 | 2.185 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.65 | Call | Currency Future | 587.0000 | 564.0000 | (3.918) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.25 | Call | Currency Future | 2,879.0000 | 2,751.0000 | (4.446) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.50 | Call | Currency Future | 616.0000 | 591.0000 | (4.058) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 21.55 | Put | Currency Future | 7,626.0000 | 7,762.0000 | 1.783 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.05 | Call | Currency Future | 715.0000 | 684.0000 | (4.336) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 22.00 | Call | Currency Future | 91.0000 | 86.0000 | (5.495) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.25 | Call | Currency Future | 3,836.0000 | 3,697.0000 | (3.624) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.50 | Call | Currency Future | 866.0000 | 827.0000 | (4.503) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 14.60 | Call | Currency Future | 836.0000 | 798.0000 | (4.545) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.60 | Call | Currency Future | 135.0000 | 129.0000 | (4.444) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 20.00 | Call | Currency Future | 161.0000 | 154.0000 | (4.348) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.35 | Call | Currency Future | 1,964.0000 | 1,862.0000 | (5.193) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2010/06/14 | 13.70 | Put | Currency Future | 835.0000 | 919.0000 | 10.060 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.50 | Call | Currency Future | 4,555.0000 | 4,418.0000 | (3.008) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.65 | Call | Currency Future | 1,184.0000 | 1,126.0000 | (4.899) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 20.60 | Put | Currency Future | 6,708.0000 | 6,843.0000 | 2.013 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.00 | Put | Currency Future | 8,064.0000 | 8,200.0000 | 1.687 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.85 | Put | Currency Future | 434.0000 | 488.0000 | 12.442 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.50 | Put | Currency Future | 1,339.0000 | 1,441.0000 | 7.618 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.60 | Put | Currency Future | 1,409.0000 | 1,512.0000 | 7.310 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.15 | Call | Currency Future | 86.0000 | 81.0000 | (5.814) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.85 | Call | Currency Future | 1,611.0000 | 1,524.0000 | (5.400) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.15 | Call | Currency Future | 2,969.0000 | 2,839.0000 | (4.379) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.50 | Put | Currency Future | 64.0000 | 67.0000 | 4.688 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.05 | Put | Currency Future | 1,738.0000 | 1,848.0000 | 6.329 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.15 | Put | Currency Future | 2,624.0000 | 2,744.0000 | 4.573 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.35 | Put | Currency Future | 287.0000 | 326.0000 | 13.589 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.25 | Put | Currency Future | 58.0000 | 61.0000 | 5.172 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.50 | Call | Currency Future | 2,658.0000 | 2,534.0000 | (4.665) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.35 | Put | Currency Future | 649.0000 | 723.0000 | 11.402 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.30 | Put | Currency Future | 60.0000 | 62.0000 | 3.333 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.15 | Put | Currency Future | 92.0000 | 103.0000 | 11.957 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.35 | Call | Currency Future | 4,700.0000 | 4,562.0000 | (2.936) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.50 | Put | Currency Future | 130.0000 | 148.0000 | 13.846 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.95 | Put | Currency Future | 77.0000 | 83.0000 | 7.792 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.05 | Put | Currency Future | 1,042.0000 | 1,135.0000 | 8.925 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.05 | Call | Currency Future | 376.0000 | 361.0000 | (3.989) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.35 | Put | Currency Future | 1,970.0000 | 2,084.0000 | 5.787 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.65 | Call | Currency Future | 4,411.0000 | 4,275.0000 | (3.083) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.25 | Call | Currency Future | 83.0000 | 78.0000 | (6.024) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.35 | Call | Currency Future | 3,738.0000 | 3,599.0000 | (3.719) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.50 | Call | Currency Future | 3,592.0000 | 3,453.0000 | (3.870) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.95 | Call | Currency Future | 3,154.0000 | 3,019.0000 | (4.280) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.10 | Put | Currency Future | 1,074.0000 | 1,168.0000 | 8.752 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.10 | Put | Currency Future | 530.0000 | 598.0000 | 12.830 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.30 | Call | Currency Future | 2,834.0000 | 2,707.0000 | (4.481) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 8.15 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.10 | Call | Currency Future | 276.0000 | 265.0000 | (3.986) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2010/06/14 | 9.35 | Put | Currency Future | 23.0000 | 26.0000 | 13.043 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.50 | Put | Currency Future | 327.0000 | 370.0000 | 13.150 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.35 | Put | Currency Future | 1,237.0000 | 1,336.0000 | 8.003 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.10 | Call | Currency Future | 1,001.0000 | 954.0000 | (4.695) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.60 | Put | Currency Future | 3,891.0000 | 4,020.0000 | 3.315 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.35 | Call | Currency Future | 1,326.0000 | 1,259.0000 | (5.053) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.05 | Call | Currency Future | 518.0000 | 496.0000 | (4.247) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.30 | Call | Currency Future | 3,787.0000 | 3,648.0000 | (3.670) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.65 | Put | Currency Future | 34.0000 | 39.0000 | 14.706 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.50 | Call | Currency Future | 1,854.0000 | 1,756.0000 | (5.286) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.10 | Call | Currency Future | 1,457.0000 | 1,384.0000 | (5.010) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.05 | Put | Currency Future | 2,541.0000 | 2,660.0000 | 4.683 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.15 | Call | Currency Future | 501.0000 | 480.0000 | (4.192) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.00 | Put | Currency Future | 3,354.0000 | 3,480.0000 | 3.757 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.50 | Put | Currency Future | 28.0000 | 32.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.60 | Call | Currency Future | 2,571.0000 | 2,449.0000 | (4.745) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.35 | Call | Currency Future | 647.0000 | 620.0000 | (4.173) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.00 | Put | Currency Future | 2,500.0000 | 2,619.0000 | 4.760 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.20 | Put | Currency Future | 1,853.0000 | 1,965.0000 | 6.044 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.95 | Put | Currency Future | 198.0000 | 226.0000 | 14.141 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.35 | Call | Currency Future | 914.0000 | 872.0000 | (4.595) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.60 | Put | Currency Future | 144.0000 | 163.0000 | 13.194 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.30 | Put | Currency Future | 107.0000 | 121.0000 | 13.084 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 8.15 | Call | Currency Future | 5,880.0000 | 5,740.0000 | (2.381) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.00 | Call | Currency Future | 728.0000 | 696.0000 | (4.396) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.95 | Call | Currency Future | 2,275.0000 | 2,162.0000 | (4.967) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.10 | Put | Currency Future | 55.0000 | 57.0000 | 3.636 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.45 | Call | Currency Future | 1,277.0000 | 1,213.0000 | (5.012) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.15 | Call | Currency Future | 272.0000 | 261.0000 | (4.044) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 20.30 | Call | Currency Future | 147.0000 | 141.0000 | (4.082) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.25 | Put | Currency Future | 8,306.0000 | 8,442.0000 | 1.637 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.00 | Call | Currency Future | 381.0000 | 366.0000 | (3.937) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.95 | Put | Currency Future | 469.0000 | 528.0000 | 12.580 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.65 | Call | Currency Future | 3,445.0000 | 3,307.0000 | (4.006) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.05 | Call | Currency Future | 1,019.0000 | 971.0000 | (4.711) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.15 | Call | Currency Future | 2,116.0000 | 2,009.0000 | (5.057) | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2010/06/14 | 18.15 | Put | Currency Future | 4,395.0000 | 4,525.0000 | 2.958 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 20.30 | Put | Currency Future | 6,420.0000 | 6,555.0000 | 2.103 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.00 | Put | Currency Future | 1,700.0000 | 1,810.0000 | 6.471 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.95 | Call | Currency Future | 1,546.0000 | 1,464.0000 | (5.304) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.15 | Put | Currency Future | 553.0000 | 622.0000 | 12.477 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.25 | Put | Currency Future | 600.0000 | 672.0000 | 12.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.15 | Put | Currency Future | 8,209.0000 | 8,345.0000 | 1.657 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.10 | Call | Currency Future | 88.0000 | 83.0000 | (5.682) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.00 | Call | Currency Future | 527.0000 | 505.0000 | (4.175) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.30 | Put | Currency Future | 8,354.0000 | 8,491.0000 | 1.640 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.10 | Put | Currency Future | 4,349.0000 | 4,479.0000 | 2.989 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.90 | Call | Currency Future | 4,174.0000 | 4,039.0000 | (3.234) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.30 | Call | Currency Future | 81.0000 | 77.0000 | (4.938) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 20.10 | Call | Currency Future | 157.0000 | 150.0000 | (4.459) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.85 | Put | Currency Future | 44.0000 | 50.0000 | 13.636 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 20.10 | Put | Currency Future | 6,229.0000 | 6,364.0000 | 2.167 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.35 | Call | Currency Future | 2,790.0000 | 2,663.0000 | (4.552) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 22.10 | Put | Currency Future | 8,161.0000 | 8,297.0000 | 1.666 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.15 | Call | Currency Future | 1,430.0000 | 1,358.0000 | (5.035) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.20 | Call | Currency Future | 3,884.0000 | 3,746.0000 | (3.553) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.75 | Call | Currency Future | 569.0000 | 546.0000 | (4.042) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.15 | Put | Currency Future | 239.0000 | 273.0000 | 14.226 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.85 | Call | Currency Future | 3,251.0000 | 3,113.0000 | (4.245) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.75 | Put | Currency Future | 2,292.0000 | 2,410.0000 | 5.148 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.20 | Call | Currency Future | 680.0000 | 651.0000 | (4.265) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.65 | Call | Currency Future | 314.0000 | 302.0000 | (3.822) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.90 | Call | Currency Future | 1,578.0000 | 1,492.0000 | (5.450) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.85 | Put | Currency Future | 74.0000 | 77.0000 | 4.054 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.75 | Call | Currency Future | 412.0000 | 396.0000 | (3.883) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.65 | Put | Currency Future | 3,048.0000 | 3,172.0000 | 4.068 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.20 | Put | Currency Future | 57.0000 | 60.0000 | 5.263 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.85 | Call | Currency Future | 4,221.0000 | 4,086.0000 | (3.198) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.00 | Call | Currency Future | 285.0000 | 273.0000 | (4.211) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.70 | Put | Currency Future | 385.0000 | 435.0000 | 12.987 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.75 | Put | Currency Future | 3,135.0000 | 3,260.0000 | 3.987 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.70 | Put | Currency Future | 158.0000 | 179.0000 | 13.291 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2010/06/14 | 16.65 | Call | Currency Future | 426.0000 | 408.0000 | (4.225) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.90 | Put | Currency Future | 951.0000 | 1,040.0000 | 9.359 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.85 | Put | Currency Future | 181.0000 | 206.0000 | 13.812 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.15 | Put | Currency Future | 56.0000 | 59.0000 | 5.357 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.90 | Put | Currency Future | 47.0000 | 53.0000 | 12.766 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.75 | Put | Currency Future | 4,028.0000 | 4,157.0000 | 3.203 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.65 | Put | Currency Future | 3,937.0000 | 4,066.0000 | 3.277 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.85 | Call | Currency Future | 2,358.0000 | 2,242.0000 | (4.919) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.75 | Call | Currency Future | 305.0000 | 293.0000 | (3.934) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.90 | Call | Currency Future | 2,316.0000 | 2,201.0000 | (4.965) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.90 | Call | Currency Future | 1,078.0000 | 1,026.0000 | (4.824) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.75 | Put | Currency Future | 1,516.0000 | 1,622.0000 | 6.992 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.15 | Call | Currency Future | 3,933.0000 | 3,795.0000 | (3.509) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.90 | Put | Currency Future | 451.0000 | 506.0000 | 12.195 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.50 | Call | Currency Future | 1,253.0000 | 1,191.0000 | (4.948) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.00 | Put | Currency Future | 4,257.0000 | 4,387.0000 | 3.054 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.50 | Put | Currency Future | 726.0000 | 805.0000 | 10.882 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.55 | Call | Currency Future | 323.0000 | 311.0000 | (3.715) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.35 | Put | Currency Future | 112.0000 | 127.0000 | 13.393 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.70 | Call | Currency Future | 2,485.0000 | 2,365.0000 | (4.829) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.55 | Put | Currency Future | 3,846.0000 | 3,975.0000 | 3.354 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.70 | Put | Currency Future | 70.0000 | 72.0000 | 2.857 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.35 | Put | Currency Future | 61.0000 | 63.0000 | 3.279 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.70 | Call | Currency Future | 3,397.0000 | 3,258.0000 | (4.092) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.70 | Call | Currency Future | 1,713.0000 | 1,621.0000 | (5.371) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.45 | Put | Currency Future | 699.0000 | 777.0000 | 11.159 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 14.75 | Call | Currency Future | 793.0000 | 758.0000 | (4.414) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.90 | Put | Currency Future | 189.0000 | 215.0000 | 13.757 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 13.25 | Call | Currency Future | 1,377.0000 | 1,308.0000 | (5.011) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.45 | Put | Currency Future | 2,049.0000 | 2,164.0000 | 5.612 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.45 | Call | Currency Future | 626.0000 | 600.0000 | (4.153) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.75 | Put | Currency Future | 71.0000 | 74.0000 | 4.225 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.75 | Call | Currency Future | 2,442.0000 | 2,324.0000 | (4.832) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.75 | Put | Currency Future | 165.0000 | 188.0000 | 13.939 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.75 | Call | Currency Future | 3,348.0000 | 3,210.0000 | (4.122) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.75 | Put | Currency Future | 39.0000 | 44.0000 | 12.821 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R 2010/06/14 | 9.75 | Call | Currency Future | 4,316.0000 | 4,180.0000 | (3.151) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.95 | Put | Currency Future | 77.0000 | 83.0000 | 7.792 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.95 | Put | Currency Future | 469.0000 | 528.0000 | 12.580 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.75 | Put | Currency Future | 401.0000 | 452.0000 | 12.718 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.95 | Call | Currency Future | 1,546.0000 | 1,464.0000 | (5.304) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.95 | Call | Currency Future | 2,275.0000 | 2,162.0000 | (4.967) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.95 | Put | Currency Future | 198.0000 | 226.0000 | 14.141 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.25 | Call | Currency Future | 669.0000 | 641.0000 | (4.185) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.75 | Call | Currency Future | 1,678.0000 | 1,588.0000 | (5.364) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.25 | Call | Currency Future | 485.0000 | 465.0000 | (4.124) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.25 | Put | Currency Future | 1,892.0000 | 2,005.0000 | 5.973 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.95 | Put | Currency Future | 50.0000 | 54.0000 | 8.000 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.95 | Call | Currency Future | 3,154.0000 | 3,019.0000 | (4.280) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.95 | Call | Currency Future | 4,127.0000 | 3,990.0000 | (3.320) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.25 | Put | Currency Future | 2,707.0000 | 2,829.0000 | 4.507 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.25 | Call | Currency Future | 353.0000 | 339.0000 | (3.966) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.25 | Put | Currency Future | 3,576.0000 | 3,703.0000 | 3.551 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.25 | Call | Currency Future | 264.0000 | 253.0000 | (4.167) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.25 | Put | Currency Future | 4,486.0000 | 4,617.0000 | 2.920 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.20 | Put | Currency Future | 1,853.0000 | 1,965.0000 | 6.044 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 15.20 | Call | Currency Future | 680.0000 | 651.0000 | (4.265) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.20 | Call | Currency Future | 493.0000 | 472.0000 | (4.260) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.20 | Put | Currency Future | 2,666.0000 | 2,786.0000 | 4.501 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.20 | Put | Currency Future | 4,440.0000 | 4,571.0000 | 2.950 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 18.20 | Call | Currency Future | 268.0000 | 257.0000 | (4.104) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.20 | Put | Currency Future | 3,532.0000 | 3,659.0000 | 3.596 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.70 | Put | Currency Future | 385.0000 | 435.0000 | 12.987 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 12.70 | Call | Currency Future | 1,713.0000 | 1,621.0000 | (5.371) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 17.20 | Call | Currency Future | 359.0000 | 345.0000 | (3.900) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.70 | Call | Currency Future | 2,485.0000 | 2,365.0000 | (4.829) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 11.70 | Put | Currency Future | 158.0000 | 179.0000 | 13.291 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.70 | Call | Currency Future | 4,364.0000 | 4,228.0000 | (3.116) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.70 | Call | Currency Future | 3,397.0000 | 3,258.0000 | (4.092) | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 9.70 | Put | Currency Future | 36.0000 | 42.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 10.70 | Put | Currency Future | 70.0000 | 72.0000 | 2.857 | 0 | 0 | 0 |
| 20/07/2009 | £ / R 2010/06/14 | 16.45 | Call | Currency Future | 454.0000 | 435.0000 | (4.185) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | £ / R | 2010/06/14 | 18.55 | Put | Currency Future | 4,764.0000 | 4,895.0000 | 2.750 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.55 | Call | Currency Future | 241.0000 | 231.0000 | (4.149) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.55 | Put | Currency Future | 2,962.0000 | 3,086.0000 | 4.186 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.45 | Put | Currency Future | 4,671.0000 | 4,802.0000 | 2.805 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 18.45 | Call | Currency Future | 248.0000 | 238.0000 | (4.032) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.45 | Put | Currency Future | 3,756.0000 | 3,884.0000 | 3.408 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.05 | Call | Currency Future | 1,485.0000 | 1,410.0000 | (5.051) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 13.05 | Put | Currency Future | 508.0000 | 574.0000 | 12.992 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.55 | Call | Currency Future | 606.0000 | 582.0000 | (3.960) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 15.55 | Put | Currency Future | 2,129.0000 | 2,246.0000 | 5.496 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.55 | Call | Currency Future | 439.0000 | 422.0000 | (3.872) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.05 | Put | Currency Future | 217.0000 | 249.0000 | 14.747 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 12.05 | Call | Currency Future | 2,194.0000 | 2,085.0000 | (4.968) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.05 | Put | Currency Future | 83.0000 | 93.0000 | 12.048 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 11.05 | Call | Currency Future | 3,060.0000 | 2,929.0000 | (4.281) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 17.45 | Call | Currency Future | 333.0000 | 320.0000 | (3.904) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.05 | Call | Currency Future | 4,031.0000 | 3,892.0000 | (3.448) | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 10.05 | Put | Currency Future | 54.0000 | 56.0000 | 3.704 | 0 | 0 | 0 |
| 20/07/2009 | £ / R | 2010/06/14 | 16.45 | Put | Currency Future | 2,877.0000 | 2,999.0000 | 4.241 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | | | Currency Future | 11.5475 | 11.4058 | (1.227) | 11.5900 | 11.4000 | 21,965 |
| 20/07/2009 | € / R | 2009/09/14 | 12.60 | Call | Currency Future | 82.0000 | 61.0000 | (25.610) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 15.60 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 19.65 | Put | Currency Future | 8,103.0000 | 8,244.0000 | 1.740 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 12.90 | Call | Currency Future | 55.0000 | 41.0000 | (25.455) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 11.60 | Put | Currency Future | 369.0000 | 436.0000 | 18.157 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 11.75 | Put | Currency Future | 463.0000 | 540.0000 | 16.631 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 13.40 | Call | Currency Future | 29.0000 | 23.0000 | (20.690) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 8.70 | Call | Currency Future | 2,848.0000 | 2,706.0000 | (4.986) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 9.60 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 12.50 | Put | Currency Future | 1,047.0000 | 1,164.0000 | 11.175 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 19.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 12.90 | Put | Currency Future | 1,408.0000 | 1,536.0000 | 9.091 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 13.85 | Put | Currency Future | 2,319.0000 | 2,457.0000 | 5.951 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 12.75 | Put | Currency Future | 1,270.0000 | 1,394.0000 | 9.764 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 10.70 | Put | Currency Future | 56.0000 | 72.0000 | 28.571 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 45.0000 | 34.0000 | (24.444) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.10 | Put | Currency Future | 715.0000 | 814.0000 | 13.846 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 1,315.0000 | 1,441.0000 | 9.582 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.60 | Call | Currency Future | 317.0000 | 241.0000 | (23.975) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.75 | Call | Currency Future | 67.0000 | 50.0000 | (25.373) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.70 | Call | Currency Future | 904.0000 | 778.0000 | (13.938) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 1,548.0000 | 1,679.0000 | 8.463 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.70 | Call | Currency Future | 1,856.0000 | 1,716.0000 | (7.543) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.60 | Put | Currency Future | 1,135.0000 | 1,255.0000 | 10.573 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.60 | Call | Currency Future | 1,955.0000 | 1,814.0000 | (7.212) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 2,026.0000 | 2,163.0000 | 6.762 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.70 | Put | Currency Future | 1,224.0000 | 1,348.0000 | 10.131 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.90 | Put | Currency Future | 566.0000 | 653.0000 | 15.371 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 1,881.0000 | 2,017.0000 | 7.230 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.70 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.25 | Put | Currency Future | 202.0000 | 240.0000 | 18.812 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.55 | Call | Currency Future | 24.0000 | 19.0000 | (20.833) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.70 | Call | Currency Future | 72.0000 | 53.0000 | (26.389) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 31.0000 | 24.0000 | (22.581) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.80 | Call | Currency Future | 821.0000 | 698.0000 | (14.982) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 1,785.0000 | 1,920.0000 | 7.563 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.60 | Put | Currency Future | 4,056.0000 | 4,196.0000 | 3.452 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.00 | Put | Currency Future | 120.0000 | 146.0000 | 21.667 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.65 | Put | Currency Future | 6,103.0000 | 6,244.0000 | 2.310 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.80 | Call | Currency Future | 63.0000 | 47.0000 | (25.397) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.00 | Put | Currency Future | 639.0000 | 732.0000 | 14.554 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.95 | Put | Currency Future | 2,418.0000 | 2,556.0000 | 5.707 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.70 | Put | Currency Future | 4,155.0000 | 4,296.0000 | 3.394 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.65 | Put | Currency Future | 1,179.0000 | 1,301.0000 | 10.348 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.70 | Put | Currency Future | 8,153.0000 | 8,294.0000 | 1.729 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.80 | Call | Currency Future | 63.0000 | 47.0000 | (25.397) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.00 | Call | Currency Future | 186.0000 | 138.0000 | (25.806) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 33.0000 | 25.0000 | (24.242) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.70 | Call | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.05 | Call | Currency Future | 174.0000 | 129.0000 | (25.862) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.00 | Call | Currency Future | 668.0000 | 552.0000 | (17.365) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.50 | Call | Currency Future | 25.0000 | 20.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.90 | Call | Currency Future | 213.0000 | 159.0000 | (25.352) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 2,368.0000 | 2,506.0000 | 5.828 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.10 | Call | Currency Future | 163.0000 | 120.0000 | (26.380) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.60 | Call | Currency Future | 2,948.0000 | 2,806.0000 | (4.817) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.20 | Call | Currency Future | 531.0000 | 425.0000 | (19.962) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.65 | Put | Currency Future | 49.0000 | 63.0000 | 28.571 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.85 | Put | Currency Future | 531.0000 | 615.0000 | 15.819 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.40 | Call | Currency Future | 29.0000 | 23.0000 | (20.690) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 2,124.0000 | 2,261.0000 | 6.450 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.20 | Put | Currency Future | 184.0000 | 219.0000 | 19.022 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.65 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.20 | Call | Currency Future | 37.0000 | 29.0000 | (21.622) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.85 | Call | Currency Future | 228.0000 | 170.0000 | (25.439) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.50 | Call | Currency Future | 94.0000 | 70.0000 | (25.532) | 0 | 0 | 100 |
| 20/07/2009 | € / R 2009/09/14 | 13.20 | Put | Currency Future | 1,690.0000 | 1,823.0000 | 7.870 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.40 | Call | Currency Future | 414.0000 | 317.0000 | (23.430) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.75 | Put | Currency Future | 2,221.0000 | 2,359.0000 | 6.213 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.25 | Call | Currency Future | 500.0000 | 396.0000 | (20.800) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.40 | Put | Currency Future | 1,881.0000 | 2,017.0000 | 7.230 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.75 | Call | Currency Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.00 | Put | Currency Future | 1,501.0000 | 1,631.0000 | 8.661 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.75 | Call | Currency Future | 260.0000 | 196.0000 | (24.615) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 1,833.0000 | 1,968.0000 | 7.365 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.30 | Put | Currency Future | 1,785.0000 | 1,920.0000 | 7.563 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.70 | Call | Currency Future | 3,848.0000 | 3,706.0000 | (3.690) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.65 | Call | Currency Future | 77.0000 | 57.0000 | (25.974) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.60 | Put | Currency Future | 8,053.0000 | 8,194.0000 | 1.751 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 11.30 | Call | Currency Future | 470.0000 | 368.0000 | (21.702) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.00 | Call | Currency Future | 48.0000 | 37.0000 | (22.917) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.80 | Put | Currency Future | 74.0000 | 93.0000 | 25.676 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.30 | Call | Currency Future | 33.0000 | 25.0000 | (24.242) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.40 | Call | Currency Future | 108.0000 | 80.0000 | (25.926) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.60 | Put | Currency Future | 6,053.0000 | 6,194.0000 | 2.329 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.80 | Put | Currency Future | 1,315.0000 | 1,441.0000 | 9.582 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.95 | Call | Currency Future | 15.0000 | 11.0000 | (26.667) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.55 | Put | Currency Future | 8,003.0000 | 8,144.0000 | 1.762 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.65 | Put | Currency Future | 4,105.0000 | 4,246.0000 | 3.435 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.55 | Put | Currency Future | 6,003.0000 | 6,144.0000 | 2.349 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.15 | Call | Currency Future | 564.0000 | 455.0000 | (19.326) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.65 | Call | Currency Future | 3,898.0000 | 3,756.0000 | (3.643) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.70 | Put | Currency Future | 2,173.0000 | 2,310.0000 | 6.305 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.75 | Put | Currency Future | 65.0000 | 82.0000 | 26.154 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.00 | Put | Currency Future | 7,453.0000 | 7,594.0000 | 1.892 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.45 | Put | Currency Future | 1,003.0000 | 1,119.0000 | 11.565 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.65 | Call | Currency Future | 2,898.0000 | 2,756.0000 | (4.900) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.40 | Put | Currency Future | 266.0000 | 311.0000 | 16.917 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.70 | Call | Currency Future | 20.0000 | 16.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.70 | Put | Currency Future | 6,153.0000 | 6,294.0000 | 2.292 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.45 | Call | Currency Future | 101.0000 | 74.0000 | (26.733) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.15 | Put | Currency Future | 166.0000 | 199.0000 | 19.880 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.65 | Call | Currency Future | 946.0000 | 819.0000 | (13.425) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.50 | Put | Currency Future | 1,978.0000 | 2,114.0000 | 6.876 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.90 | Put | Currency Future | 2,368.0000 | 2,506.0000 | 5.828 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.00 | Call | Currency Future | 3,548.0000 | 3,406.0000 | (4.002) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.55 | Call | Currency Future | 3,998.0000 | 3,856.0000 | (3.552) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.90 | Call | Currency Future | 213.0000 | 159.0000 | (25.352) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.90 | Call | Currency Future | 16.0000 | 12.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.00 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 9.65 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 1,642.0000 | 1,775.0000 | 8.100 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.15 | Call | Currency Future | 564.0000 | 455.0000 | (19.326) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.25 | Put | Currency Future | 835.0000 | 942.0000 | 12.814 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.10 | Call | Currency Future | 597.0000 | 486.0000 | (18.593) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.15 | Put | Currency Future | 166.0000 | 199.0000 | 19.880 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.25 | Call | Currency Future | 133.0000 | 98.0000 | (26.316) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.30 | Put | Currency Future | 222.0000 | 263.0000 | 18.468 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.65 | Call | Currency Future | 1,906.0000 | 1,765.0000 | (7.398) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.85 | Call | Currency Future | 228.0000 | 170.0000 | (25.439) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.25 | Call | Currency Future | 35.0000 | 27.0000 | (22.857) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.55 | Call | Currency Future | 2,998.0000 | 2,856.0000 | (4.736) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.70 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.85 | Put | Currency Future | 531.0000 | 615.0000 | 15.819 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.60 | Call | Currency Future | 23.0000 | 18.0000 | (21.739) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.35 | Call | Currency Future | 31.0000 | 24.0000 | (22.581) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.10 | Put | Currency Future | 150.0000 | 180.0000 | 20.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.15 | Put | Currency Future | 1,642.0000 | 1,775.0000 | 8.100 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.35 | Put | Currency Future | 1,833.0000 | 1,968.0000 | 7.365 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.15 | Call | Currency Future | 40.0000 | 30.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 18.10 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.40 | Put | Currency Future | 961.0000 | 1,074.0000 | 11.759 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.55 | Put | Currency Future | 4,006.0000 | 4,146.0000 | 3.495 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.05 | Put | Currency Future | 677.0000 | 773.0000 | 14.180 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.55 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.45 | Call | Currency Future | 27.0000 | 21.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.60 | Put | Currency Future | 2,075.0000 | 2,212.0000 | 6.602 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.95 | Call | Currency Future | 199.0000 | 148.0000 | (25.628) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.55 | Put | Currency Future | 36.0000 | 48.0000 | 33.333 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.15 | Call | Currency Future | 40.0000 | 30.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.90 | Put | Currency Future | 566.0000 | 653.0000 | 15.371 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.95 | Put | Currency Future | 602.0000 | 692.0000 | 14.950 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R | 2009/09/14 | 10.55 | Call | Currency Future | 1,034.0000 | 904.0000 | (12.573) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 13.45 | Put | Currency Future | 1,930.0000 | 2,065.0000 | 6.995 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 13.25 | Put | Currency Future | 1,737.0000 | 1,871.0000 | 7.714 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 17.00 | Put | Currency Future | 5,453.0000 | 5,594.0000 | 2.586 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 9.55 | Call | Currency Future | 2,004.0000 | 1,864.0000 | (6.986) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 12.30 | Put | Currency Future | 876.0000 | 986.0000 | 12.557 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 9.55 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 11.55 | Put | Currency Future | 340.0000 | 403.0000 | 18.529 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 6.10 | Call | Currency Future | 5,447.0000 | 5,306.0000 | (2.589) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 12.30 | Call | Currency Future | 124.0000 | 91.0000 | (26.613) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 13.60 | Call | Currency Future | 23.0000 | 18.0000 | (21.739) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 6.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 10.00 | Put | Currency Future | 14.0000 | 16.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 13.60 | Put | Currency Future | 2,075.0000 | 2,212.0000 | 6.602 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 11.55 | Call | Currency Future | 338.0000 | 259.0000 | (23.373) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 15.10 | Put | Currency Future | 3,557.0000 | 3,698.0000 | 3.964 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 15.00 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 14.40 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 16.60 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 10.85 | Call | Currency Future | 781.0000 | 660.0000 | (15.493) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 15.00 | Put | Currency Future | 3,458.0000 | 3,598.0000 | 4.049 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 10.15 | Call | Currency Future | 1,416.0000 | 1,276.0000 | (9.887) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 14.30 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 16.60 | Put | Currency Future | 5,053.0000 | 5,194.0000 | 2.790 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 10.85 | Put | Currency Future | 84.0000 | 104.0000 | 23.810 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 10.00 | Call | Currency Future | 1,562.0000 | 1,422.0000 | (8.963) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 10.15 | Put | Currency Future | 18.0000 | 20.0000 | 11.111 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 12.55 | Call | Currency Future | 88.0000 | 65.0000 | (26.136) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 14.10 | Put | Currency Future | 2,565.0000 | 2,704.0000 | 5.419 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 17.95 | Put | Currency Future | 6,403.0000 | 6,544.0000 | 2.202 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 14.00 | Put | Currency Future | 2,467.0000 | 2,605.0000 | 5.594 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 15.10 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 15.15 | Call | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 12.35 | Call | Currency Future | 116.0000 | 85.0000 | (26.724) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 14.10 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/09/14 | 14.95 | Put | Currency Future | 3,408.0000 | 3,548.0000 | 4.108 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 14.00 | Call | Currency Future | 14.0000 | 11.0000 | (21.429) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 18.10 | Put | Currency Future | 6,553.0000 | 6,694.0000 | 2.152 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.00 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.15 | Put | Currency Future | 3,607.0000 | 3,747.0000 | 3.881 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 2,763.0000 | 2,902.0000 | 5.031 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 16.45 | Put | Currency Future | 4,903.0000 | 5,045.0000 | 2.896 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 42.0000 | 32.0000 | (23.810) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.15 | Put | Currency Future | 5,603.0000 | 5,744.0000 | 2.517 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.55 | Put | Currency Future | 1,091.0000 | 1,209.0000 | 10.816 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.30 | Call | Currency Future | 10.0000 | 8.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 5.95 | Call | Currency Future | 5,598.0000 | 5,456.0000 | (2.537) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.10 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.10 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.00 | Call | Currency Future | 4,548.0000 | 4,406.0000 | (3.122) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.15 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.35 | Put | Currency Future | 918.0000 | 1,029.0000 | 12.092 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.40 | Call | Currency Future | 9.0000 | 7.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.85 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.60 | Call | Currency Future | 3,948.0000 | 3,806.0000 | (3.597) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.15 | Put | Currency Future | 7,603.0000 | 7,744.0000 | 1.855 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 2,862.0000 | 3,001.0000 | 4.857 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.10 | Put | Currency Future | 1,595.0000 | 1,727.0000 | 8.276 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.45 | Call | Currency Future | 4,098.0000 | 3,956.0000 | (3.465) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 2,270.0000 | 2,408.0000 | 6.079 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.10 | Call | Currency Future | 2,449.0000 | 2,307.0000 | (5.798) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.00 | Call | Currency Future | 2,548.0000 | 2,407.0000 | (5.534) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.40 | Put | Currency Future | 2,862.0000 | 3,001.0000 | 4.857 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.80 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.60 | Put | Currency Future | 42.0000 | 55.0000 | 30.952 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.15 | Call | Currency Future | 2,399.0000 | 2,258.0000 | (5.877) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 14.30 | Put | Currency Future | 2,763.0000 | 2,902.0000 | 5.031 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.95 | Call | Currency Future | 2,598.0000 | 2,457.0000 | (5.427) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.10 | Put | Currency Future | 2,565.0000 | 2,704.0000 | 5.419 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.60 | Call | Currency Future | 990.0000 | 861.0000 | (13.030) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.75 | Call | Currency Future | 862.0000 | 738.0000 | (14.385) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.15 | Call | Currency Future | 3,398.0000 | 3,256.0000 | (4.179) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.60 | Call | Currency Future | 82.0000 | 61.0000 | (25.610) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.50 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.95 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.20 | Put | Currency Future | 2,664.0000 | 2,803.0000 | 5.218 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.60 | Call | Currency Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 16.45 | Call | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.85 | Put | Currency Future | 3,309.0000 | 3,448.0000 | 4.201 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.60 | Put | Currency Future | 3,060.0000 | 3,200.0000 | 4.575 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.95 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.20 | Call | Currency Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.50 | Put | Currency Future | 2,961.0000 | 3,100.0000 | 4.694 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.95 | Call | Currency Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.80 | Put | Currency Future | 2,270.0000 | 2,408.0000 | 6.079 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.45 | Call | Currency Future | 1,128.0000 | 991.0000 | (12.145) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.05 | Put | Currency Future | 134.0000 | 163.0000 | 21.642 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.90 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.60 | Put | Currency Future | 1,135.0000 | 1,255.0000 | 10.573 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.50 | Call | Currency Future | 362.0000 | 277.0000 | (23.481) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.45 | Put | Currency Future | 31.0000 | 36.0000 | 16.129 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.05 | Call | Currency Future | 632.0000 | 518.0000 | (18.038) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.90 | Call | Currency Future | 742.0000 | 623.0000 | (16.038) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 5.95 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.40 | Put | Currency Future | 4.0000 | 6.0000 | 50.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.15 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.65 | Put | Currency Future | 1,179.0000 | 1,301.0000 | 10.348 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.90 | Put | Currency Future | 95.0000 | 117.0000 | 23.158 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.15 | Call | Currency Future | 4,398.0000 | 4,256.0000 | (3.229) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.15 | Put | Currency Future | 755.0000 | 856.0000 | 13.377 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.40 | Call | Currency Future | 2,152.0000 | 2,012.0000 | (6.506) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 17.15 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.50 | Put | Currency Future | 314.0000 | 371.0000 | 18.153 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.85 | Put | Currency Future | 1,361.0000 | 1,488.0000 | 9.331 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.85 | Call | Currency Future | 59.0000 | 44.0000 | (25.424) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 16.90 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.80 | Put | Currency Future | 496.0000 | 577.0000 | 16.331 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.35 | Put | Currency Future | 918.0000 | 1,029.0000 | 12.092 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.65 | Put | Currency Future | 400.0000 | 469.0000 | 17.250 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.80 | Call | Currency Future | 244.0000 | 183.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.35 | Call | Currency Future | 116.0000 | 85.0000 | (26.724) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 18.40 | Put | Currency Future | 6,853.0000 | 6,994.0000 | 2.057 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.35 | Call | Currency Future | 441.0000 | 342.0000 | (22.449) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.20 | Put | Currency Future | 795.0000 | 899.0000 | 13.082 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 6.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.10 | Put | Currency Future | 715.0000 | 814.0000 | 13.846 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 6.40 | Call | Currency Future | 5,148.0000 | 5,006.0000 | (2.758) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.20 | Call | Currency Future | 142.0000 | 105.0000 | (26.056) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.45 | Call | Currency Future | 387.0000 | 296.0000 | (23.514) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 18.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.45 | Put | Currency Future | 290.0000 | 341.0000 | 17.586 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.10 | Call | Currency Future | 163.0000 | 120.0000 | (26.380) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.40 | Put | Currency Future | 3,856.0000 | 3,997.0000 | 3.657 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.15 | Put | Currency Future | 755.0000 | 856.0000 | 13.377 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 16.90 | Put | Currency Future | 5,353.0000 | 5,494.0000 | 2.634 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.70 | Call | Currency Future | 278.0000 | 210.0000 | (24.460) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.70 | Put | Currency Future | 431.0000 | 504.0000 | 16.937 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.40 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.65 | Call | Currency Future | 297.0000 | 225.0000 | (24.242) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.90 | Call | Currency Future | 3,648.0000 | 3,506.0000 | (3.893) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.35 | Call | Currency Future | 441.0000 | 342.0000 | (22.449) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.35 | Put | Currency Future | 244.0000 | 286.0000 | 17.213 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.15 | Call | Currency Future | 152.0000 | 112.0000 | (26.316) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.15 | Call | Currency Future | 152.0000 | 112.0000 | (26.316) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.40 | Put | Currency Future | 266.0000 | 311.0000 | 16.917 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.65 | Call | Currency Future | 297.0000 | 225.0000 | (24.242) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.35 | Put | Currency Future | 244.0000 | 286.0000 | 17.213 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 11.60 | Put | Currency Future | 369.0000 | 436.0000 | 18.157 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.30 | Call | Currency Future | 4,248.0000 | 4,106.0000 | (3.343) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.65 | Call | Currency Future | 77.0000 | 57.0000 | (25.974) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.65 | Put | Currency Future | 400.0000 | 469.0000 | 17.250 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.40 | Call | Currency Future | 414.0000 | 317.0000 | (23.430) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.60 | Call | Currency Future | 317.0000 | 241.0000 | (23.975) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.45 | Call | Currency Future | 387.0000 | 296.0000 | (23.514) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 11.45 | Put | Currency Future | 290.0000 | 341.0000 | 17.586 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.30 | Call | Currency Future | 3,248.0000 | 3,106.0000 | (4.372) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.30 | Call | Currency Future | 2,250.0000 | 2,110.0000 | (6.222) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.50 | Put | Currency Future | 3,956.0000 | 4,096.0000 | 3.539 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.50 | Put | Currency Future | 7,953.0000 | 8,094.0000 | 1.773 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.30 | Put | Currency Future | 7,753.0000 | 7,894.0000 | 1.819 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.50 | Put | Currency Future | 5,953.0000 | 6,094.0000 | 2.369 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.50 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.30 | Put | Currency Future | 5,753.0000 | 5,894.0000 | 2.451 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.50 | Put | Currency Future | 33.0000 | 41.0000 | 24.242 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.25 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.50 | Call | Currency Future | 1,081.0000 | 947.0000 | (12.396) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.30 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.25 | Call | Currency Future | 4,298.0000 | 4,156.0000 | (3.304) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.30 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.50 | Call | Currency Future | 4,048.0000 | 3,906.0000 | (3.508) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.25 | Call | Currency Future | 3,298.0000 | 3,156.0000 | (4.306) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.30 | Call | Currency Future | 1,271.0000 | 1,132.0000 | (10.936) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 7.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.30 | Put | Currency Future | 24.0000 | 26.0000 | 8.333 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.50 | Call | Currency Future | 3,048.0000 | 2,906.0000 | (4.659) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/09/14 | 15.30 | Put | Currency Future | 3,757.0000 | 3,897.0000 | 3.726 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.50 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 19.25 | Put | Currency Future | 7,703.0000 | 7,844.0000 | 1.830 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.50 | Call | Currency Future | 2,053.0000 | 1,913.0000 | (6.819) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 8.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.25 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.25 | Put | Currency Future | 5,703.0000 | 5,844.0000 | 2.472 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 17.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 9.25 | Call | Currency Future | 2,300.0000 | 2,159.0000 | (6.130) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 15.25 | Put | Currency Future | 3,707.0000 | 3,847.0000 | 3.777 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.25 | Put | Currency Future | 22.0000 | 24.0000 | 9.091 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.25 | Call | Currency Future | 1,319.0000 | 1,180.0000 | (10.538) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.95 | Call | Currency Future | 704.0000 | 587.0000 | (16.619) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 10.95 | Put | Currency Future | 107.0000 | 131.0000 | 22.430 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.65 | Call | Currency Future | 21.0000 | 17.0000 | (19.048) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.65 | Put | Currency Future | 2,124.0000 | 2,261.0000 | 6.450 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.05 | Call | Currency Future | 45.0000 | 34.0000 | (24.444) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.05 | Put | Currency Future | 1,548.0000 | 1,679.0000 | 8.463 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.95 | Call | Currency Future | 51.0000 | 39.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.25 | Call | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.25 | Put | Currency Future | 2,713.0000 | 2,852.0000 | 5.123 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.10 | Call | Currency Future | 42.0000 | 32.0000 | (23.810) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.10 | Put | Currency Future | 1,595.0000 | 1,727.0000 | 8.276 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.15 | Put | Currency Future | 2,615.0000 | 2,753.0000 | 5.277 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.05 | Put | Currency Future | 2,516.0000 | 2,654.0000 | 5.485 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.15 | Call | Currency Future | 12.0000 | 9.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.55 | Put | Currency Future | 2,026.0000 | 2,163.0000 | 6.762 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 14.05 | Call | Currency Future | 13.0000 | 10.0000 | (23.077) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.90 | Call | Currency Future | 55.0000 | 41.0000 | (25.455) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.85 | Call | Currency Future | 59.0000 | 44.0000 | (25.424) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.90 | Put | Currency Future | 1,408.0000 | 1,536.0000 | 9.091 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.85 | Call | Currency Future | 17.0000 | 13.0000 | (23.529) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 13.85 | Put | Currency Future | 2,319.0000 | 2,457.0000 | 5.951 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.85 | Put | Currency Future | 1,361.0000 | 1,488.0000 | 9.331 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/09/14 | 12.95 | Put | Currency Future | 1,454.0000 | 1,583.0000 | 8.872 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R | 2009/09/14 | 13.55 | Call | Currency Future | 24.0000 | 19.0000 | (20.833) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | | | Currency Future | 11.7464 | 11.8015 | 0.469 | 0.0000 | 0.0000 | 11,514 |
| 20/07/2009 | € / R | 2009/12/14 | 11.40 | Put | Currency Future | 381.0000 | 353.0000 | (7.349) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.70 | Call | Currency Future | 170.0000 | 171.0000 | 0.588 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.55 | Put | Currency Future | 1,988.0000 | 1,939.0000 | (2.465) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 12.90 | Call | Currency Future | 266.0000 | 277.0000 | 4.135 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.20 | Put | Currency Future | 2,567.0000 | 2,512.0000 | (2.143) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 12.75 | Put | Currency Future | 1,295.0000 | 1,252.0000 | (3.320) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.65 | Call | Currency Future | 175.0000 | 178.0000 | 1.714 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 9.00 | Put | Currency Future | 16.0000 | 11.0000 | (31.250) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 12.05 | Put | Currency Future | 763.0000 | 728.0000 | (4.587) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 17.65 | Call | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 19.85 | Put | Currency Future | 8,107.0000 | 8,052.0000 | (0.678) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 17.90 | Put | Currency Future | 6,165.0000 | 6,110.0000 | (0.892) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.70 | Put | Currency Future | 2,124.0000 | 2,070.0000 | (2.542) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.55 | Call | Currency Future | 184.0000 | 191.0000 | 3.804 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 8.05 | Call | Currency Future | 3,701.0000 | 3,754.0000 | 1.432 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 17.90 | Call | Currency Future | 11.0000 | 11.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 8.00 | Put | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.45 | Call | Currency Future | 194.0000 | 201.0000 | 3.608 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 15.60 | Put | Currency Future | 3,885.0000 | 3,832.0000 | (1.364) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 7.85 | Call | Currency Future | 3,900.0000 | 3,953.0000 | 1.359 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 12.90 | Put | Currency Future | 1,420.0000 | 1,375.0000 | (3.169) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.20 | Call | Currency Future | 113.0000 | 113.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 12.75 | Call | Currency Future | 291.0000 | 303.0000 | 4.124 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 19.90 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 9.00 | Call | Currency Future | 2,762.0000 | 2,812.0000 | 1.810 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 7.85 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.60 | Put | Currency Future | 2,033.0000 | 1,984.0000 | (2.410) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 9.05 | Call | Currency Future | 2,713.0000 | 2,763.0000 | 1.843 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 12.15 | Put | Currency Future | 833.0000 | 797.0000 | (4.322) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 19.85 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.65 | Put | Currency Future | 2,078.0000 | 2,027.0000 | (2.454) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 8.00 | Call | Currency Future | 3,751.0000 | 3,804.0000 | 1.413 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.60 | Call | Currency Future | 179.0000 | 185.0000 | 3.352 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 15.60 | Call | Currency Future | 32.0000 | 34.0000 | 6.250 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.85 | Call | Currency Future | 2,910.0000 | 2,961.0000 | 1.753 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.90 | Put | Currency Future | 1,420.0000 | 1,375.0000 | (3.169) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.20 | Put | Currency Future | 67.0000 | 52.0000 | (22.388) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.85 | Call | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.20 | Call | Currency Future | 839.0000 | 869.0000 | 3.576 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.90 | Call | Currency Future | 2,861.0000 | 2,911.0000 | 1.748 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.60 | Put | Currency Future | 2,033.0000 | 1,984.0000 | (2.410) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.60 | Put | Currency Future | 10.0000 | 7.0000 | (30.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.85 | Put | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.90 | Call | Currency Future | 266.0000 | 277.0000 | 4.135 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.20 | Call | Currency Future | 1,613.0000 | 1,653.0000 | 2.480 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.85 | Put | Currency Future | 6,115.0000 | 6,060.0000 | (0.899) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.90 | Call | Currency Future | 26.0000 | 29.0000 | 11.538 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.60 | Call | Currency Future | 2,176.0000 | 2,223.0000 | 2.160 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.60 | Call | Currency Future | 179.0000 | 185.0000 | 3.352 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.20 | Put | Currency Future | 19.0000 | 13.0000 | (31.579) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.75 | Call | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.20 | Put | Currency Future | 293.0000 | 267.0000 | (8.874) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.20 | Put | Currency Future | 1,677.0000 | 1,630.0000 | (2.803) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.65 | Call | Currency Future | 30.0000 | 33.0000 | 10.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.60 | Call | Currency Future | 4,148.0000 | 4,202.0000 | 1.302 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,590.0000 | 1,544.0000 | (2.893) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.20 | Call | Currency Future | 4,547.0000 | 4,602.0000 | 1.210 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.15 | Call | Currency Future | 429.0000 | 448.0000 | 4.429 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.40 | Call | Currency Future | 728.0000 | 754.0000 | 3.571 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.65 | Put | Currency Future | 3,934.0000 | 3,881.0000 | (1.347) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,256.0000 | 2,200.0000 | (2.482) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.60 | Put | Currency Future | 29.0000 | 21.0000 | (27.586) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 236.0000 | 245.0000 | 3.814 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.20 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.10 | Call | Currency Future | 23.0000 | 26.0000 | 13.043 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.05 | Put | Currency Future | 54.0000 | 42.0000 | (22.222) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.55 | Put | Currency Future | 1,134.0000 | 1,093.0000 | (3.616) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.80 | Put | Currency Future | 4,081.0000 | 4,029.0000 | (1.274) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.95 | Put | Currency Future | 695.0000 | 662.0000 | (4.748) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 13.85 | Call | Currency Future | 153.0000 | 151.0000 | (1.307) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.60 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.20 | Call | Currency Future | 3,552.0000 | 3,605.0000 | 1.492 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.75 | Put | Currency Future | 6,016.0000 | 5,961.0000 | (0.914) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.05 | Call | Currency Future | 53.0000 | 55.0000 | 3.774 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.80 | Put | Currency Future | 1,336.0000 | 1,293.0000 | (3.219) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.70 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.90 | Put | Currency Future | 8,157.0000 | 8,102.0000 | (0.674) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.20 | Call | Currency Future | 223.0000 | 232.0000 | 4.036 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.65 | Put | Currency Future | 31.0000 | 23.0000 | (25.806) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.95 | Call | Currency Future | 491.0000 | 513.0000 | 4.481 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.20 | Put | Currency Future | 6.0000 | 3.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.10 | Call | Currency Future | 3,651.0000 | 3,704.0000 | 1.452 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.75 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.05 | Put | Currency Future | 4,328.0000 | 4,275.0000 | (1.225) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.80 | Call | Currency Future | 283.0000 | 294.0000 | 3.887 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.80 | Call | Currency Future | 27.0000 | 30.0000 | 11.111 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.65 | Call | Currency Future | 2,127.0000 | 2,175.0000 | 2.257 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.60 | Call | Currency Future | 3,156.0000 | 3,208.0000 | 1.648 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.20 | Call | Currency Future | 2,566.0000 | 2,615.0000 | 1.910 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.00 | Put | Currency Future | 4,278.0000 | 4,226.0000 | (1.216) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.05 | Call | Currency Future | 24.0000 | 27.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.70 | Call | Currency Future | 29.0000 | 32.0000 | 10.345 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.65 | Put | Currency Future | 11.0000 | 7.0000 | (36.364) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.50 | Put | Currency Future | 1,943.0000 | 1,894.0000 | (2.522) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.85 | Call | Currency Future | 1,936.0000 | 1,983.0000 | 2.428 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.10 | Put | Currency Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.75 | Put | Currency Future | 8,008.0000 | 7,952.0000 | (0.699) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.05 | Put | Currency Future | 3,357.0000 | 3,303.0000 | (1.609) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.70 | Put | Currency Future | 3,027.0000 | 2,973.0000 | (1.784) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.65 | Call | Currency Future | 4,099.0000 | 4,153.0000 | 1.317 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.10 | Call | Currency Future | 444.0000 | 463.0000 | 4.279 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.45 | Put | Currency Future | 1,898.0000 | 1,850.0000 | (2.529) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.30 | Put | Currency Future | 3,596.0000 | 3,542.0000 | (1.502) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.00 | Call | Currency Future | 25.0000 | 27.0000 | 8.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.70 | Put | Currency Future | 1,254.0000 | 1,212.0000 | (3.349) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 14.70 | Call | Currency Future | 73.0000 | 74.0000 | 1.370 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.00 | Call | Currency Future | 251.0000 | 260.0000 | 3.586 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.65 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.05 | Call | Currency Future | 459.0000 | 479.0000 | 4.357 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.85 | Call | Currency Future | 64.0000 | 65.0000 | 1.563 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.30 | Call | Currency Future | 42.0000 | 44.0000 | 4.762 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.00 | Call | Currency Future | 56.0000 | 57.0000 | 1.786 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.25 | Put | Currency Future | 905.0000 | 868.0000 | (4.088) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.70 | Put | Currency Future | 132.0000 | 112.0000 | (15.152) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.00 | Put | Currency Future | 1,504.0000 | 1,459.0000 | (2.992) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.65 | Call | Currency Future | 3,107.0000 | 3,159.0000 | 1.674 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.00 | Put | Currency Future | 217.0000 | 195.0000 | (10.138) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.65 | Put | Currency Future | 5,917.0000 | 5,862.0000 | (0.930) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.70 | Call | Currency Future | 1,179.0000 | 1,213.0000 | 2.884 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.30 | Put | Currency Future | 335.0000 | 308.0000 | (8.060) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 199.0000 | 207.0000 | 4.020 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.10 | Put | Currency Future | 798.0000 | 762.0000 | (4.511) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.00 | Put | Currency Future | 3,309.0000 | 3,256.0000 | (1.602) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.70 | Put | Currency Future | 3,983.0000 | 3,930.0000 | (1.331) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.90 | Put | Currency Future | 4,179.0000 | 4,127.0000 | (1.244) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.30 | Put | Currency Future | 7.0000 | 4.0000 | (42.857) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.10 | Call | Currency Future | 1,704.0000 | 1,746.0000 | 2.465 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 310.0000 | 323.0000 | 4.194 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.70 | Call | Currency Future | 2,079.0000 | 2,126.0000 | 2.261 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 1,853.0000 | 1,805.0000 | (2.590) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.85 | Put | Currency Future | 40.0000 | 31.0000 | (22.500) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.10 | Put | Currency Future | 58.0000 | 45.0000 | (22.414) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.05 | Call | Currency Future | 1,750.0000 | 1,793.0000 | 2.457 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,018.0000 | 978.0000 | (3.929) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.70 | Put | Currency Future | 32.0000 | 25.0000 | (21.875) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.50 | Put | Currency Future | 431.0000 | 400.0000 | (7.193) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.90 | Call | Currency Future | 3,850.0000 | 3,903.0000 | 1.377 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.85 | Put | Currency Future | 3,167.0000 | 3,114.0000 | (1.674) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.85 | Put | Currency Future | 169.0000 | 150.0000 | (11.243) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.10 | Call | Currency Future | 900.0000 | 931.0000 | 3.444 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.05 | Put | Currency Future | 17.0000 | 11.0000 | (35.294) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 19.65 | Put | Currency Future | 7,908.0000 | 7,852.0000 | (0.708) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.70 | Call | Currency Future | 4,049.0000 | 4,103.0000 | 1.334 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 1,809.0000 | 1,761.0000 | (2.653) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.90 | Put | Currency Future | 184.0000 | 164.0000 | (10.870) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.25 | Put | Currency Future | 1,720.0000 | 1,674.0000 | (2.674) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.65 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.80 | Put | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 205.0000 | 213.0000 | 3.902 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.90 | Call | Currency Future | 61.0000 | 62.0000 | 1.639 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.05 | Put | Currency Future | 5.0000 | 2.0000 | (60.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 364.0000 | 380.0000 | 4.396 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.80 | Call | Currency Future | 2,959.0000 | 3,010.0000 | 1.724 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.50 | Call | Currency Future | 677.0000 | 702.0000 | 3.693 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.35 | Put | Currency Future | 1,809.0000 | 1,761.0000 | (2.653) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.90 | Put | Currency Future | 3,215.0000 | 3,161.0000 | (1.680) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.55 | Call | Currency Future | 33.0000 | 35.0000 | 6.061 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.30 | Call | Currency Future | 2,468.0000 | 2,517.0000 | 1.985 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,214.0000 | 1,172.0000 | (3.460) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.80 | Put | Currency Future | 155.0000 | 136.0000 | (12.258) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.35 | Call | Currency Future | 205.0000 | 213.0000 | 3.902 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.90 | Call | Currency Future | 1,031.0000 | 1,065.0000 | 3.298 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.55 | Put | Currency Future | 3,837.0000 | 3,784.0000 | (1.381) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.30 | Call | Currency Future | 1,523.0000 | 1,561.0000 | 2.495 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.45 | Put | Currency Future | 1,056.0000 | 1,016.0000 | (3.788) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.80 | Call | Currency Future | 67.0000 | 68.0000 | 1.493 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.90 | Put | Currency Future | 43.0000 | 34.0000 | (20.930) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.05 | Call | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.20 | Call | Currency Future | 46.0000 | 48.0000 | 4.348 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.45 | Call | Currency Future | 352.0000 | 367.0000 | 4.261 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.80 | Put | Currency Future | 3,120.0000 | 3,066.0000 | (1.731) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.90 | Call | Currency Future | 1,889.0000 | 1,935.0000 | 2.435 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.50 | Call | Currency Future | 189.0000 | 196.0000 | 3.704 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.30 | Put | Currency Future | 21.0000 | 15.0000 | (28.571) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.70 | Call | Currency Future | 3,058.0000 | 3,109.0000 | 1.668 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.30 | Call | Currency Future | 782.0000 | 810.0000 | 3.581 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 211.0000 | 219.0000 | 3.791 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 7.90 | Put | Currency Future | 4.0000 | 2.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.05 | Call | Currency Future | 931.0000 | 963.0000 | 3.437 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.55 | Call | Currency Future | 184.0000 | 191.0000 | 3.804 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.30 | Put | Currency Future | 2,658.0000 | 2,603.0000 | (2.069) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.10 | Put | Currency Future | 253.0000 | 229.0000 | (9.486) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.70 | Call | Currency Future | 301.0000 | 313.0000 | 3.987 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.80 | Call | Currency Future | 1,101.0000 | 1,138.0000 | 3.361 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 18.25 | Put | Currency Future | 6,513.0000 | 6,457.0000 | (0.860) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 1,764.0000 | 1,717.0000 | (2.664) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.00 | Call | Currency Future | 1,796.0000 | 1,840.0000 | 2.450 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.05 | Put | Currency Future | 5,319.0000 | 5,265.0000 | (1.015) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.25 | Call | Currency Future | 217.0000 | 225.0000 | 3.687 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.30 | Put | Currency Future | 77.0000 | 60.0000 | (22.078) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.10 | Put | Currency Future | 4,377.0000 | 4,324.0000 | (1.211) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.80 | Put | Currency Future | 37.0000 | 29.0000 | (21.622) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.25 | Call | Currency Future | 2,517.0000 | 2,566.0000 | 1.947 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.90 | Put | Currency Future | 14.0000 | 10.0000 | (28.571) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.05 | Put | Currency Future | 235.0000 | 212.0000 | (9.787) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.30 | Call | Currency Future | 104.0000 | 104.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.00 | Call | Currency Future | 963.0000 | 996.0000 | 3.427 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.80 | Call | Currency Future | 3,950.0000 | 4,003.0000 | 1.342 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 18.25 | Call | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.55 | Call | Currency Future | 2,224.0000 | 2,272.0000 | 2.158 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.55 | Put | Currency Future | 1,988.0000 | 1,939.0000 | (2.465) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.85 | Call | Currency Future | 26.0000 | 29.0000 | 11.538 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.20 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.80 | Put | Currency Future | 13.0000 | 9.0000 | (30.769) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.75 | Put | Currency Future | 5,021.0000 | 4,967.0000 | (1.075) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.00 | Put | Currency Future | 50.0000 | 39.0000 | (22.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.55 | Put | Currency Future | 28.0000 | 20.0000 | (28.571) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.85 | Put | Currency Future | 4,130.0000 | 4,078.0000 | (1.259) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.20 | Put | Currency Future | 7,459.0000 | 7,404.0000 | (0.737) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.25 | Call | Currency Future | 402.0000 | 419.0000 | 4.229 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.80 | Call | Currency Future | 1,983.0000 | 2,030.0000 | 2.370 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.75 | Call | Currency Future | 18.0000 | 19.0000 | 5.556 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 18.55 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 10.85 | Call | Currency Future | 1,066.0000 | 1,101.0000 | 3.283 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.20 | Put | Currency Future | 5,469.0000 | 5,414.0000 | (1.006) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.70 | Put | Currency Future | 11.0000 | 8.0000 | (27.273) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.25 | Put | Currency Future | 3,548.0000 | 3,494.0000 | (1.522) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.30 | Put | Currency Future | 1.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.20 | Call | Currency Future | 15.0000 | 16.0000 | 6.667 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.75 | Call | Currency Future | 1,138.0000 | 1,175.0000 | 3.251 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.75 | Put | Currency Future | 567.0000 | 537.0000 | (5.291) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.30 | Call | Currency Future | 3,453.0000 | 3,505.0000 | 1.506 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.30 | Put | Currency Future | 7,559.0000 | 7,503.0000 | (0.741) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.55 | Call | Currency Future | 330.0000 | 344.0000 | 4.242 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.75 | Put | Currency Future | 141.0000 | 124.0000 | (12.057) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.30 | Call | Currency Future | 4,447.0000 | 4,502.0000 | 1.237 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,547.0000 | 1,501.0000 | (2.973) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.25 | Call | Currency Future | 44.0000 | 46.0000 | 4.545 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.75 | Call | Currency Future | 564.0000 | 589.0000 | 4.433 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 243.0000 | 253.0000 | 4.115 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.25 | Put | Currency Future | 20.0000 | 14.0000 | (30.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.85 | Put | Currency Future | 1,378.0000 | 1,334.0000 | (3.193) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 18.55 | Put | Currency Future | 6,811.0000 | 6,756.0000 | (0.808) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.75 | Put | Currency Future | 3.0000 | 1.0000 | (66.667) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.75 | Call | Currency Future | 3,009.0000 | 3,060.0000 | 1.695 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.20 | Call | Currency Future | 415.0000 | 433.0000 | 4.337 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.75 | Put | Currency Future | 4,031.0000 | 3,980.0000 | (1.265) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.65 | Call | Currency Future | 310.0000 | 323.0000 | 4.194 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.20 | Put | Currency Future | 869.0000 | 832.0000 | (4.258) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.75 | Call | Currency Future | 28.0000 | 31.0000 | 10.714 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.50 | Call | Currency Future | 341.0000 | 356.0000 | 4.399 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.75 | Put | Currency Future | 34.0000 | 27.0000 | (20.588) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.65 | Call | Currency Future | 76.0000 | 77.0000 | 1.316 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.75 | Call | Currency Future | 2,031.0000 | 2,078.0000 | 2.314 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.65 | Put | Currency Future | 2,980.0000 | 2,926.0000 | (1.812) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.75 | Put | Currency Future | 12.0000 | 8.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 18.10 | Put | Currency Future | 6,364.0000 | 6,308.0000 | (0.880) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.20 | Put | Currency Future | 3,500.0000 | 3,446.0000 | (1.543) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 18.10 | Call | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 19.30 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.85 | Call | Currency Future | 274.0000 | 285.0000 | 4.015 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.95 | Call | Currency Future | 997.0000 | 1,031.0000 | 3.410 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.10 | Call | Currency Future | 2,664.0000 | 2,714.0000 | 1.877 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.30 | Put | Currency Future | 5,568.0000 | 5,514.0000 | (0.970) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.15 | Put | Currency Future | 272.0000 | 248.0000 | (8.824) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.45 | Call | Currency Future | 1,391.0000 | 1,425.0000 | 2.444 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.10 | Put | Currency Future | 3,404.0000 | 3,351.0000 | (1.557) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.30 | Call | Currency Future | 15.0000 | 15.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.65 | Put | Currency Future | 124.0000 | 101.0000 | (18.548) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.45 | Put | Currency Future | 95.0000 | 74.0000 | (22.105) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.10 | Put | Currency Future | 17.0000 | 12.0000 | (29.412) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.15 | Call | Currency Future | 869.0000 | 899.0000 | 3.452 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.60 | Call | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.60 | Call | Currency Future | 1,262.0000 | 1,292.0000 | 2.377 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.65 | Call | Currency Future | 1,220.0000 | 1,252.0000 | 2.623 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.70 | Put | Currency Future | 539.0000 | 508.0000 | (5.751) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.10 | Call | Currency Future | 51.0000 | 52.0000 | 1.961 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.60 | Put | Currency Future | 116.0000 | 91.0000 | (21.552) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.70 | Call | Currency Future | 585.0000 | 609.0000 | 4.103 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 16.60 | Put | Currency Future | 4,872.0000 | 4,819.0000 | (1.088) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.65 | Put | Currency Future | 1,214.0000 | 1,172.0000 | (3.460) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.95 | Put | Currency Future | 200.0000 | 179.0000 | (10.500) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.75 | Call | Currency Future | 3,999.0000 | 4,053.0000 | 1.350 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.45 | Call | Currency Future | 702.0000 | 728.0000 | 3.704 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.80 | Call | Currency Future | 545.0000 | 569.0000 | 4.404 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.75 | Call | Currency Future | 70.0000 | 71.0000 | 1.429 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.90 | Put | Currency Future | 662.0000 | 629.0000 | (4.985) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.85 | Call | Currency Future | 526.0000 | 549.0000 | 4.373 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.65 | Call | Currency Future | 607.0000 | 631.0000 | 3.954 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.45 | Put | Currency Future | 406.0000 | 376.0000 | (7.389) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.35 | Put | Currency Future | 980.0000 | 941.0000 | (3.980) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.90 | Call | Currency Future | 509.0000 | 531.0000 | 4.322 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.85 | Put | Currency Future | 630.0000 | 598.0000 | (5.079) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.60 | Call | Currency Future | 630.0000 | 653.0000 | 3.651 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.30 | Call | Currency Future | 389.0000 | 405.0000 | 4.113 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 14.75 | Put | Currency Future | 3,073.0000 | 3,019.0000 | (1.757) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.55 | Call | Currency Future | 653.0000 | 677.0000 | 3.675 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.30 | Put | Currency Future | 942.0000 | 904.0000 | (4.034) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.50 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.55 | Put | Currency Future | 457.0000 | 426.0000 | (6.783) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 320.0000 | 334.0000 | 4.375 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.50 | Put | Currency Future | 5,767.0000 | 5,712.0000 | (0.954) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.50 | Put | Currency Future | 1,095.0000 | 1,054.0000 | (3.744) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.50 | Call | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.20 | Call | Currency Future | 415.0000 | 433.0000 | 4.337 | 0 | 0 | 13,397 |
| 20/07/2009 | € / R 2009/12/14 | 19.50 | Put | Currency Future | 7,758.0000 | 7,703.0000 | (0.709) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.65 | Put | Currency Future | 510.0000 | 479.0000 | (6.078) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,174.0000 | 1,132.0000 | (3.578) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.60 | Call | Currency Future | 80.0000 | 81.0000 | 1.250 | 0 | 0 | 12,462 |
| 20/07/2009 | € / R 2009/12/14 | 11.60 | Put | Currency Future | 483.0000 | 451.0000 | (6.625) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.60 | Put | Currency Future | 2,933.0000 | 2,879.0000 | (1.841) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.60 | Put | Currency Future | 1,174.0000 | 1,132.0000 | (3.578) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 11.80 | Put | Currency Future | 598.0000 | 567.0000 | (5.184) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.40 | Call | Currency Future | 364.0000 | 380.0000 | 4.396 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.00 | Call | Currency Future | 475.0000 | 496.0000 | 4.421 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.40 | Put | Currency Future | 1,018.0000 | 978.0000 | (3.929) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.60 | Call | Currency Future | 320.0000 | 334.0000 | 4.375 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.35 | Call | Currency Future | 376.0000 | 392.0000 | 4.255 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.20 | Put | Currency Future | 869.0000 | 832.0000 | (4.258) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.40 | Put | Currency Future | 88.0000 | 69.0000 | (21.591) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.40 | Call | Currency Future | 2,370.0000 | 2,418.0000 | 2.025 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.40 | Put | Currency Future | 24.0000 | 17.0000 | (29.167) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.40 | Put | Currency Future | 8.0000 | 5.0000 | (37.500) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 12.00 | Put | Currency Future | 729.0000 | 694.0000 | (4.801) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.40 | Call | Currency Future | 1,435.0000 | 1,470.0000 | 2.439 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.40 | Call | Currency Future | 3,354.0000 | 3,406.0000 | 1.550 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.40 | Call | Currency Future | 4,348.0000 | 4,402.0000 | 1.242 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.40 | Call | Currency Future | 39.0000 | 40.0000 | 2.564 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 17.40 | Put | Currency Future | 5,668.0000 | 5,613.0000 | (0.970) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.40 | Put | Currency Future | 3,692.0000 | 3,639.0000 | (1.436) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.40 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2009/12/14 | 17.40 | Call | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.50 | Put | Currency Future | 101.0000 | 79.0000 | (21.782) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.40 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 19.40 | Put | Currency Future | 7,658.0000 | 7,603.0000 | (0.718) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.60 | Call | Currency Future | 4,148.0000 | 4,202.0000 | 1.302 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.60 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.50 | Call | Currency Future | 2,273.0000 | 2,321.0000 | 2.112 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 9.50 | Put | Currency Future | 26.0000 | 19.0000 | (26.923) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.50 | Call | Currency Future | 87.0000 | 88.0000 | 1.149 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.50 | Put | Currency Future | 2,841.0000 | 2,786.0000 | (1.936) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.50 | Put | Currency Future | 3,789.0000 | 3,735.0000 | (1.425) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 15.50 | Call | Currency Future | 35.0000 | 37.0000 | 5.714 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 10.50 | Call | Currency Future | 1,348.0000 | 1,381.0000 | 2.448 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.50 | Put | Currency Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 7.50 | Call | Currency Future | 4,248.0000 | 4,302.0000 | 1.271 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.50 | Put | Currency Future | 9.0000 | 6.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 8.50 | Call | Currency Future | 3,255.0000 | 3,307.0000 | 1.598 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.05 | Call | Currency Future | 243.0000 | 253.0000 | 4.115 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.05 | Put | Currency Future | 1,547.0000 | 1,501.0000 | (2.973) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.90 | Put | Currency Future | 2,300.0000 | 2,244.0000 | (2.435) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.00 | Call | Currency Future | 135.0000 | 134.0000 | (0.741) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.40 | Call | Currency Future | 199.0000 | 207.0000 | 4.020 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.30 | Put | Currency Future | 1,764.0000 | 1,717.0000 | (2.664) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.30 | Call | Currency Future | 211.0000 | 219.0000 | 3.791 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 14.00 | Put | Currency Future | 2,388.0000 | 2,332.0000 | (2.345) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.40 | Put | Currency Future | 1,853.0000 | 1,805.0000 | (2.590) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.80 | Put | Currency Future | 2,213.0000 | 2,156.0000 | (2.576) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 159.0000 | 158.0000 | (0.629) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.15 | Call | Currency Future | 230.0000 | 238.0000 | 3.478 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.90 | Call | Currency Future | 146.0000 | 145.0000 | (0.685) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.15 | Put | Currency Future | 1,633.0000 | 1,587.0000 | (2.817) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.65 | Put | Currency Future | 2,078.0000 | 2,027.0000 | (2.454) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.85 | Put | Currency Future | 2,256.0000 | 2,200.0000 | (2.482) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.10 | Call | Currency Future | 236.0000 | 245.0000 | 3.814 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.10 | Put | Currency Future | 1,590.0000 | 1,544.0000 | (2.893) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2009/12/14 | 13.80 | Call | Currency Future | 159.0000 | 158.0000 | (0.629) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R | 2009/12/14 | 13.80 | Put | Currency Future | 2,213.0000 | 2,156.0000 | (2.576) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.85 | Call | Currency Future | 153.0000 | 151.0000 | (1.307) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 12.95 | Call | Currency Future | 258.0000 | 268.0000 | 3.876 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.65 | Call | Currency Future | 175.0000 | 178.0000 | 1.714 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.15 | Put | Currency Future | 1,633.0000 | 1,587.0000 | (2.817) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.90 | Call | Currency Future | 146.0000 | 145.0000 | (0.685) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.05 | Put | Currency Future | 2,433.0000 | 2,377.0000 | (2.302) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.05 | Call | Currency Future | 129.0000 | 128.0000 | (0.775) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.10 | Put | Currency Future | 2,477.0000 | 2,422.0000 | (2.220) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.15 | Call | Currency Future | 230.0000 | 238.0000 | 3.478 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.90 | Put | Currency Future | 2,300.0000 | 2,244.0000 | (2.435) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.10 | Call | Currency Future | 124.0000 | 123.0000 | (0.806) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 12.95 | Put | Currency Future | 1,462.0000 | 1,417.0000 | (3.078) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.25 | Call | Currency Future | 109.0000 | 109.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.25 | Put | Currency Future | 2,612.0000 | 2,557.0000 | (2.106) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.15 | Put | Currency Future | 2,522.0000 | 2,467.0000 | (2.181) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.15 | Call | Currency Future | 118.0000 | 118.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.05 | Call | Currency Future | 129.0000 | 128.0000 | (0.775) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 14.05 | Put | Currency Future | 2,433.0000 | 2,377.0000 | (2.302) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.75 | Put | Currency Future | 2,169.0000 | 2,113.0000 | (2.582) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.95 | Call | Currency Future | 140.0000 | 139.0000 | (0.714) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.95 | Put | Currency Future | 2,344.0000 | 2,288.0000 | (2.389) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2009/12/14 | 13.75 | Call | Currency Future | 166.0000 | 164.0000 | (1.205) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | | | Currency Future | 11.9458 | 11.7971 | (1.245) | 11.8800 | 11.8800 | 586 |
| 20/07/2009 | € / R | 2010/03/15 | 18.05 | Call | Currency Future | 40.0000 | 22.0000 | (45.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 14.90 | Put | Currency Future | 3,151.0000 | 3,268.0000 | 3.713 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 11.00 | Call | Currency Future | 1,220.0000 | 1,107.0000 | (9.262) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 10.05 | Call | Currency Future | 1,961.0000 | 1,823.0000 | (7.037) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 13.25 | Call | Currency Future | 400.0000 | 352.0000 | (12.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 12.80 | Call | Currency Future | 488.0000 | 431.0000 | (11.680) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 8.10 | Call | Currency Future | 3,859.0000 | 3,709.0000 | (3.887) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 18.05 | Put | Currency Future | 6,144.0000 | 6,275.0000 | 2.132 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 14.90 | Call | Currency Future | 197.0000 | 165.0000 | (16.244) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 10.00 | Put | Currency Future | 59.0000 | 70.0000 | 18.644 | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 16.05 | Call | Currency Future | 121.0000 | 93.0000 | (23.140) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2010/03/15 | 13.25 | Put | Currency Future | 1,704.0000 | 1,805.0000 | 5.927 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.80 | Put | Currency Future | 212.0000 | 236.0000 | 11.321 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.10 | Put | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.35 | Put | Currency Future | 418.0000 | 467.0000 | 11.722 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.15 | Put | Currency Future | 32.0000 | 31.0000 | (3.125) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.20 | Call | Currency Future | 650.0000 | 579.0000 | (10.923) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.00 | Call | Currency Future | 2,005.0000 | 1,867.0000 | (6.883) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.10 | Put | Currency Future | 4,272.0000 | 4,393.0000 | 2.832 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.25 | Call | Currency Future | 263.0000 | 224.0000 | (14.829) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.80 | Call | Currency Future | 2,194.0000 | 2,045.0000 | (6.791) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 20.05 | Put | Currency Future | 8,119.0000 | 8,265.0000 | 1.798 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.35 | Call | Currency Future | 1,014.0000 | 914.0000 | (9.862) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.90 | Call | Currency Future | 309.0000 | 267.0000 | (13.592) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.25 | Put | Currency Future | 2,568.0000 | 2,677.0000 | 4.245 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.80 | Put | Currency Future | 49.0000 | 48.0000 | (2.041) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.20 | Call | Currency Future | 111.0000 | 84.0000 | (24.324) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 20.05 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.90 | Call | Currency Future | 130.0000 | 103.0000 | (20.769) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.20 | Put | Currency Future | 904.0000 | 982.0000 | 8.628 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.00 | Put | Currency Future | 29.0000 | 28.0000 | (3.448) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.25 | Put | Currency Future | 4,412.0000 | 4,534.0000 | 2.765 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.80 | Put | Currency Future | 1,342.0000 | 1,434.0000 | 6.855 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.90 | Put | Currency Future | 2,263.0000 | 2,369.0000 | 4.684 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.25 | Put | Currency Future | 3,474.0000 | 3,593.0000 | 3.425 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.80 | Call | Currency Future | 1,357.0000 | 1,233.0000 | (9.138) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.20 | Put | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.90 | Put | Currency Future | 4,084.0000 | 4,206.0000 | 2.987 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.25 | Call | Currency Future | 108.0000 | 81.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.80 | Call | Currency Future | 321.0000 | 280.0000 | (12.773) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.20 | Call | Currency Future | 2,779.0000 | 2,629.0000 | (5.398) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.15 | Call | Currency Future | 276.0000 | 236.0000 | (14.493) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.10 | Call | Currency Future | 118.0000 | 90.0000 | (23.729) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.25 | Call | Currency Future | 169.0000 | 141.0000 | (16.568) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.80 | Put | Currency Future | 3,990.0000 | 4,114.0000 | 3.108 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.20 | Put | Currency Future | 33.0000 | 32.0000 | (3.030) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.15 | Put | Currency Future | 2,480.0000 | 2,588.0000 | 4.355 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2010/03/15 | 15.10 | Put | Currency Future | 3,335.0000 | 3,453.0000 | 3.538 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.25 | Put | Currency Future | 374.0000 | 419.0000 | 12.032 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.95 | Put | Currency Future | 6,046.0000 | 6,176.0000 | 2.150 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.80 | Call | Currency Future | 206.0000 | 173.0000 | (16.019) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.20 | Call | Currency Future | 3,760.0000 | 3,611.0000 | (3.963) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.85 | Put | Currency Future | 7,921.0000 | 8,067.0000 | 1.843 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.15 | Put | Currency Future | 78.0000 | 91.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.10 | Call | Currency Future | 181.0000 | 150.0000 | (17.127) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.95 | Call | Currency Future | 42.0000 | 23.0000 | (45.238) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.80 | Call | Currency Future | 3,171.0000 | 3,022.0000 | (4.699) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.85 | Call | Currency Future | 17.0000 | 14.0000 | (17.647) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 18.10 | Call | Currency Future | 39.0000 | 22.0000 | (43.590) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.15 | Call | Currency Future | 1,128.0000 | 1,020.0000 | (9.574) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.10 | Put | Currency Future | 2,437.0000 | 2,544.0000 | 4.391 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.25 | Put | Currency Future | 93.0000 | 107.0000 | 15.054 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.80 | Call | Currency Future | 4,154.0000 | 4,006.0000 | (3.563) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.85 | Put | Currency Future | 5,948.0000 | 6,077.0000 | 2.169 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.15 | Call | Currency Future | 177.0000 | 147.0000 | (16.949) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.00 | Call | Currency Future | 2,975.0000 | 2,825.0000 | (5.042) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.10 | Put | Currency Future | 71.0000 | 83.0000 | 16.901 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.80 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.85 | Call | Currency Future | 44.0000 | 24.0000 | (45.455) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.50 | Put | Currency Future | 491.0000 | 544.0000 | 10.794 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 18.10 | Put | Currency Future | 6,193.0000 | 6,325.0000 | 2.131 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.15 | Put | Currency Future | 332.0000 | 373.0000 | 12.349 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.10 | Call | Currency Future | 1,158.0000 | 1,048.0000 | (9.499) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.80 | Call | Currency Future | 135.0000 | 111.0000 | (17.778) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 20.10 | Put | Currency Future | 8,169.0000 | 8,315.0000 | 1.787 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.15 | Put | Currency Future | 1,622.0000 | 1,720.0000 | 6.042 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.25 | Call | Currency Future | 634.0000 | 565.0000 | (10.883) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.00 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.80 | Put | Currency Future | 3,060.0000 | 3,175.0000 | 3.758 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.70 | Put | Currency Future | 596.0000 | 657.0000 | 10.235 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 20.10 | Call | Currency Future | 15.0000 | 12.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.90 | Put | Currency Future | 1,420.0000 | 1,515.0000 | 6.690 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.85 | Call | Currency Future | 133.0000 | 107.0000 | (19.549) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2010/03/15 | 11.10 | Put | Currency Future | 312.0000 | 351.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.95 | Put | Currency Future | 8,020.0000 | 8,166.0000 | 1.820 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.80 | Put | Currency Future | 2,175.0000 | 2,283.0000 | 4.966 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.20 | Call | Currency Future | 1,831.0000 | 1,696.0000 | (7.373) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.70 | Call | Currency Future | 842.0000 | 754.0000 | (10.451) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.15 | Call | Currency Future | 418.0000 | 368.0000 | (11.962) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.85 | Put | Currency Future | 4,037.0000 | 4,160.0000 | 3.047 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.10 | Put | Currency Future | 1,581.0000 | 1,679.0000 | 6.199 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.95 | Call | Currency Future | 16.0000 | 13.0000 | (18.750) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.80 | Put | Currency Future | 25.0000 | 25.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.20 | Put | Currency Future | 85.0000 | 99.0000 | 16.471 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.90 | Call | Currency Future | 466.0000 | 412.0000 | (11.588) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.25 | Put | Currency Future | 938.0000 | 1,018.0000 | 8.529 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.85 | Put | Currency Future | 50.0000 | 52.0000 | 4.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.10 | Call | Currency Future | 283.0000 | 241.0000 | (14.841) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.20 | Call | Currency Future | 1,098.0000 | 993.0000 | (9.563) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.90 | Call | Currency Future | 2,098.0000 | 1,955.0000 | (6.816) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.85 | Call | Currency Future | 2,146.0000 | 2,000.0000 | (6.803) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.10 | Call | Currency Future | 427.0000 | 376.0000 | (11.944) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.50 | Call | Currency Future | 4,450.0000 | 4,302.0000 | (3.326) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.20 | Put | Currency Future | 352.0000 | 395.0000 | 12.216 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.90 | Call | Currency Future | 1,286.0000 | 1,169.0000 | (9.098) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.85 | Put | Currency Future | 26.0000 | 26.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.05 | Put | Currency Future | 4,225.0000 | 4,346.0000 | 2.864 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.20 | Put | Currency Future | 4,365.0000 | 4,486.0000 | 2.772 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.60 | Put | Currency Future | 542.0000 | 599.0000 | 10.517 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.15 | Call | Currency Future | 3,809.0000 | 3,660.0000 | (3.912) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.95 | Put | Currency Future | 741.0000 | 812.0000 | 9.582 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.85 | Call | Currency Future | 3,122.0000 | 2,973.0000 | (4.773) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.50 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.85 | Call | Currency Future | 4,105.0000 | 3,956.0000 | (3.630) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.95 | Call | Currency Future | 737.0000 | 659.0000 | (10.583) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.85 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.50 | Put | Currency Future | 19.0000 | 18.0000 | (5.263) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.35 | Call | Currency Future | 1,705.0000 | 1,573.0000 | (7.742) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.85 | Call | Currency Future | 1,322.0000 | 1,201.0000 | (9.153) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2010/03/15 | 13.05 | Put | Currency Future | 1,540.0000 | 1,637.0000 | 6.299 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.50 | Call | Currency Future | 3,464.0000 | 3,315.0000 | (4.301) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.25 | Call | Currency Future | 1,788.0000 | 1,654.0000 | (7.494) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.35 | Put | Currency Future | 36.0000 | 35.0000 | (2.778) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.10 | Call | Currency Future | 2,877.0000 | 2,727.0000 | (5.214) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.00 | Call | Currency Future | 3,957.0000 | 3,808.0000 | (3.765) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.05 | Call | Currency Future | 289.0000 | 247.0000 | (14.533) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.50 | Call | Currency Future | 2,486.0000 | 2,336.0000 | (6.034) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.25 | Put | Currency Future | 34.0000 | 33.0000 | (2.941) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.35 | Call | Currency Future | 2,632.0000 | 2,482.0000 | (5.699) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.85 | Put | Currency Future | 226.0000 | 254.0000 | 12.389 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.05 | Put | Currency Future | 2,393.0000 | 2,500.0000 | 4.471 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.25 | Call | Currency Future | 2,730.0000 | 2,580.0000 | (5.495) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.35 | Put | Currency Future | 109.0000 | 125.0000 | 14.679 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.20 | Put | Currency Future | 3,427.0000 | 3,547.0000 | 3.502 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.60 | Call | Currency Future | 888.0000 | 796.0000 | (10.360) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.15 | Put | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.85 | Put | Currency Future | 1,381.0000 | 1,474.0000 | 6.734 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.05 | Call | Currency Future | 184.0000 | 154.0000 | (16.304) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.25 | Put | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.35 | Put | Currency Future | 16.0000 | 16.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.20 | Put | Currency Future | 2,524.0000 | 2,633.0000 | 4.319 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.15 | Call | Currency Future | 2,828.0000 | 2,678.0000 | (5.304) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.00 | Put | Currency Future | 274.0000 | 310.0000 | 13.139 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.05 | Put | Currency Future | 3,289.0000 | 3,407.0000 | 3.588 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.25 | Call | Currency Future | 3,711.0000 | 3,561.0000 | (4.042) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.35 | Call | Currency Future | 604.0000 | 537.0000 | (11.093) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.20 | Call | Currency Future | 409.0000 | 360.0000 | (11.980) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.85 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.50 | Call | Currency Future | 936.0000 | 841.0000 | (10.150) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.15 | Put | Currency Future | 4,319.0000 | 4,440.0000 | 2.802 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.85 | Put | Currency Future | 3,105.0000 | 3,221.0000 | 3.736 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.05 | Call | Currency Future | 436.0000 | 384.0000 | (11.927) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.25 | Call | Currency Future | 1,070.0000 | 966.0000 | (9.720) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.35 | Call | Currency Future | 384.0000 | 337.0000 | (12.240) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.20 | Put | Currency Future | 1,663.0000 | 1,762.0000 | 5.953 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2010/03/15 | 16.15 | Call | Currency Future | 114.0000 | 87.0000 | (23.684) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.85 | Call | Currency Future | 201.0000 | 169.0000 | (15.920) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.05 | Put | Currency Future | 293.0000 | 330.0000 | 12.628 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.35 | Put | Currency Future | 2,656.0000 | 2,767.0000 | 4.179 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.20 | Call | Currency Future | 270.0000 | 230.0000 | (14.815) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.90 | Put | Currency Future | 52.0000 | 58.0000 | 11.538 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.85 | Put | Currency Future | 2,219.0000 | 2,326.0000 | 4.822 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.05 | Call | Currency Future | 1,188.0000 | 1,077.0000 | (9.343) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.35 | Call | Currency Future | 163.0000 | 134.0000 | (17.791) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.20 | Call | Currency Future | 173.0000 | 144.0000 | (16.763) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.90 | Put | Currency Future | 27.0000 | 26.0000 | (3.704) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.85 | Call | Currency Future | 315.0000 | 273.0000 | (13.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.05 | Put | Currency Future | 65.0000 | 76.0000 | 16.923 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.35 | Put | Currency Future | 3,567.0000 | 3,687.0000 | 3.364 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.10 | Put | Currency Future | 31.0000 | 30.0000 | (3.226) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.90 | Put | Currency Future | 241.0000 | 272.0000 | 12.863 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.85 | Call | Currency Future | 477.0000 | 421.0000 | (11.740) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.50 | Put | Currency Future | 40.0000 | 39.0000 | (2.500) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.35 | Put | Currency Future | 1,008.0000 | 1,090.0000 | 8.135 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.90 | Call | Currency Future | 3,073.0000 | 2,924.0000 | (4.849) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.00 | Call | Currency Future | 446.0000 | 393.0000 | (11.883) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.50 | Call | Currency Future | 1,584.0000 | 1,454.0000 | (8.207) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.90 | Call | Currency Future | 4,056.0000 | 3,907.0000 | (3.674) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.05 | Call | Currency Future | 700.0000 | 626.0000 | (10.571) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.00 | Put | Currency Future | 2,350.0000 | 2,456.0000 | 4.511 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.50 | Put | Currency Future | 138.0000 | 157.0000 | 13.768 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.35 | Call | Currency Future | 3,612.0000 | 3,463.0000 | (4.125) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.15 | Put | Currency Future | 3,381.0000 | 3,500.0000 | 3.520 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.00 | Call | Currency Future | 296.0000 | 254.0000 | (14.189) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.05 | Call | Currency Future | 3,908.0000 | 3,759.0000 | (3.813) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.35 | Call | Currency Future | 4,599.0000 | 4,450.0000 | (3.240) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.90 | Put | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.95 | Call | Currency Future | 3,024.0000 | 2,874.0000 | (4.960) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.05 | Call | Currency Future | 2,926.0000 | 2,776.0000 | (5.126) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.15 | Call | Currency Future | 1,874.0000 | 1,738.0000 | (7.257) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.95 | Put | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2010/03/15 | 9.05 | Put | Currency Future | 30.0000 | 29.0000 | (3.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.35 | Put | Currency Future | 5,463.0000 | 5,588.0000 | 2.288 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.95 | Put | Currency Future | 28.0000 | 27.0000 | (3.571) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.05 | Put | Currency Future | 12.0000 | 11.0000 | (8.333) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.05 | Put | Currency Future | 805.0000 | 879.0000 | 9.193 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.95 | Put | Currency Future | 54.0000 | 63.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.10 | Call | Currency Future | 1,917.0000 | 1,780.0000 | (7.147) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.95 | Call | Currency Future | 2,049.0000 | 1,911.0000 | (6.735) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.50 | Put | Currency Future | 3,707.0000 | 3,829.0000 | 3.291 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.35 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.95 | Call | Currency Future | 4,007.0000 | 3,857.0000 | (3.743) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.50 | Call | Currency Future | 153.0000 | 126.0000 | (17.647) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.50 | Put | Currency Future | 2,789.0000 | 2,902.0000 | 4.052 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.50 | Call | Currency Future | 561.0000 | 498.0000 | (11.230) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.50 | Put | Currency Future | 1,116.0000 | 1,201.0000 | 7.616 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.50 | Call | Currency Future | 361.0000 | 316.0000 | (12.465) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.35 | Put | Currency Future | 1,788.0000 | 1,890.0000 | 5.705 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.50 | Put | Currency Future | 1,915.0000 | 2,019.0000 | 5.431 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.35 | Call | Currency Future | 58.0000 | 35.0000 | (39.655) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.50 | Call | Currency Future | 235.0000 | 199.0000 | (15.319) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.35 | Call | Currency Future | 252.0000 | 214.0000 | (15.079) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.95 | Call | Currency Future | 1,252.0000 | 1,138.0000 | (9.105) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.00 | Put | Currency Future | 1,500.0000 | 1,596.0000 | 6.400 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.95 | Put | Currency Future | 256.0000 | 291.0000 | 13.672 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.95 | Put | Currency Future | 1,460.0000 | 1,555.0000 | 6.507 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.35 | Call | Currency Future | 21.0000 | 16.0000 | (23.810) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.35 | Put | Currency Future | 7,425.0000 | 7,569.0000 | 1.939 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.00 | Call | Currency Future | 124.0000 | 96.0000 | (22.581) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.85 | Call | Currency Future | 777.0000 | 695.0000 | (10.553) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.00 | Call | Currency Future | 188.0000 | 157.0000 | (16.489) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.00 | Put | Currency Future | 3,243.0000 | 3,360.0000 | 3.608 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 16.00 | Put | Currency Future | 4,178.0000 | 4,299.0000 | 2.896 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.15 | Put | Currency Future | 870.0000 | 947.0000 | 8.851 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.85 | Put | Currency Future | 681.0000 | 748.0000 | 9.838 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.15 | Call | Currency Future | 666.0000 | 594.0000 | (10.811) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.95 | Put | Currency Future | 4,132.0000 | 4,253.0000 | 2.928 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2010/03/15 | 13.95 | Call | Currency Future | 303.0000 | 260.0000 | (14.191) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.95 | Put | Currency Future | 2,307.0000 | 2,413.0000 | 4.595 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.95 | Call | Currency Future | 193.0000 | 161.0000 | (16.580) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.10 | Put | Currency Future | 837.0000 | 913.0000 | 9.080 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.95 | Put | Currency Future | 3,197.0000 | 3,314.0000 | 3.660 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.80 | Put | Currency Future | 652.0000 | 716.0000 | 9.816 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.10 | Call | Currency Future | 683.0000 | 610.0000 | (10.688) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.95 | Call | Currency Future | 128.0000 | 100.0000 | (21.875) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.95 | Call | Currency Future | 456.0000 | 402.0000 | (11.842) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.85 | Call | Currency Future | 4,105.0000 | 3,956.0000 | (3.630) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.70 | Call | Currency Future | 842.0000 | 754.0000 | (10.451) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.60 | Call | Currency Future | 4,351.0000 | 4,203.0000 | (3.402) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.80 | Call | Currency Future | 798.0000 | 713.0000 | (10.652) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.60 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.00 | Call | Currency Future | 718.0000 | 642.0000 | (10.585) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.60 | Call | Currency Future | 3,366.0000 | 3,217.0000 | (4.427) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.60 | Put | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.90 | Put | Currency Future | 711.0000 | 780.0000 | 9.705 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.60 | Put | Currency Future | 43.0000 | 42.0000 | (2.326) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.00 | Put | Currency Future | 772.0000 | 845.0000 | 9.456 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.60 | Call | Currency Future | 347.0000 | 304.0000 | (12.392) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.60 | Put | Currency Future | 160.0000 | 181.0000 | 13.125 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.90 | Call | Currency Future | 756.0000 | 677.0000 | (10.450) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.60 | Put | Currency Future | 2,001.0000 | 2,106.0000 | 5.247 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.60 | Call | Currency Future | 147.0000 | 121.0000 | (17.687) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.75 | Call | Currency Future | 819.0000 | 733.0000 | (10.501) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.60 | Put | Currency Future | 3,801.0000 | 3,923.0000 | 3.210 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.75 | Put | Currency Future | 624.0000 | 686.0000 | 9.936 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 11.70 | Put | Currency Future | 596.0000 | 657.0000 | 10.235 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.60 | Call | Currency Future | 19.0000 | 15.0000 | (21.053) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.60 | Put | Currency Future | 5,705.0000 | 5,832.0000 | 2.226 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.60 | Call | Currency Future | 51.0000 | 29.0000 | (43.137) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.70 | Put | Currency Future | 5,802.0000 | 5,929.0000 | 2.189 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.60 | Call | Currency Future | 1,506.0000 | 1,378.0000 | (8.499) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.60 | Call | Currency Future | 2,388.0000 | 2,239.0000 | (6.240) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.70 | Call | Currency Future | 18.0000 | 14.0000 | (22.222) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R 2010/03/15 | 19.70 | Put | Currency Future | 7,772.0000 | 7,917.0000 | 1.866 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.50 | Put | Currency Future | 7,574.0000 | 7,718.0000 | 1.901 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.50 | Put | Currency Future | 5,608.0000 | 5,734.0000 | 2.247 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.70 | Call | Currency Future | 48.0000 | 26.0000 | (45.833) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 17.50 | Call | Currency Future | 54.0000 | 31.0000 | (42.593) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.60 | Put | Currency Future | 7,673.0000 | 7,818.0000 | 1.890 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 19.50 | Call | Currency Future | 20.0000 | 15.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.75 | Call | Currency Future | 499.0000 | 442.0000 | (11.423) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.75 | Put | Currency Future | 1,303.0000 | 1,395.0000 | 7.061 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.75 | Call | Currency Future | 327.0000 | 286.0000 | (12.538) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.75 | Call | Currency Future | 210.0000 | 177.0000 | (15.714) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.75 | Put | Currency Future | 198.0000 | 222.0000 | 12.121 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 13.75 | Put | Currency Future | 2,131.0000 | 2,239.0000 | 5.068 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.75 | Call | Currency Future | 1,394.0000 | 1,269.0000 | (8.967) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.75 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.75 | Call | Currency Future | 2,243.0000 | 2,093.0000 | (6.687) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.75 | Put | Currency Future | 47.0000 | 46.0000 | (2.128) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.75 | Call | Currency Future | 4,203.0000 | 4,055.0000 | (3.521) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.75 | Call | Currency Future | 3,219.0000 | 3,071.0000 | (4.598) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.75 | Put | Currency Future | 24.0000 | 24.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.75 | Put | Currency Future | 3,014.0000 | 3,129.0000 | 3.816 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.75 | Call | Currency Future | 138.0000 | 113.0000 | (18.116) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.75 | Put | Currency Future | 3,942.0000 | 4,066.0000 | 3.146 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.70 | Call | Currency Future | 3,268.0000 | 3,120.0000 | (4.529) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 8.70 | Put | Currency Future | 23.0000 | 22.0000 | (4.348) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.70 | Call | Currency Future | 2,291.0000 | 2,142.0000 | (6.504) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.70 | Put | Currency Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 7.70 | Call | Currency Future | 4,252.0000 | 4,104.0000 | (3.481) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 9.70 | Put | Currency Future | 45.0000 | 44.0000 | (2.222) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.70 | Call | Currency Future | 1,431.0000 | 1,305.0000 | (8.805) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.70 | Call | Currency Future | 511.0000 | 452.0000 | (11.546) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.70 | Put | Currency Future | 3,895.0000 | 4,018.0000 | 3.158 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 15.70 | Call | Currency Future | 141.0000 | 116.0000 | (17.730) | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 14.70 | Put | Currency Future | 2,969.0000 | 3,084.0000 | 3.873 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 12.70 | Put | Currency Future | 1,265.0000 | 1,355.0000 | 7.115 | 0 | 0 | 0 |
| 20/07/2009 | € / R 2010/03/15 | 10.70 | Put | Currency Future | 185.0000 | 207.0000 | 11.892 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | € / R | 2010/03/15 | 13.70 | Call | Currency Future | 333.0000 | 292.0000 | (12.312) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 14.70 | Call | Currency Future | 215.0000 | 181.0000 | (15.814) | 0 | 0 | 0 |
| 20/07/2009 | € / R | 2010/03/15 | 13.70 | Put | Currency Future | 2,087.0000 | 2,194.0000 | 5.127 | 0 | 0 | 0 |
| 20/07/2009 | AL12 | 2009/08/06 | | | Index Future | 313.9260 | 315.7400 | 0.578 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | AL13 | 2009/08/06 | | | Index Future | 244.5390 | 244.7840 | 0.100 | 0.0000 | 0.0000 | 7 |
| 20/07/2009 | AL37 | 2009/08/06 | | | Index Future | 275.9280 | 276.7730 | 0.306 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | AL7T | 2009/08/06 | | | Index Future | 308.6680 | 310.0100 | 0.435 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | ALBI | 2009/08/06 | | | Index Future | 287.1840 | 288.8590 | 0.583 | 0.0000 | 0.0000 | 695 |
| 20/07/2009 | ALBI | 2009/11/05 | | | Index Future | 292.3740 | 294.0780 | 0.583 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | ALBI | 2010/02/04 | | | Index Future | 298.4020 | 299.5960 | 0.400 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | CRD1 | 2009/08/06 | | | Index Future | 123.9870 | 124.2940 | 0.248 | 0.0000 | 0.0000 | 2 |
| 20/07/2009 | CRD1 | 2009/11/05 | | | Index Future | 126.2380 | 126.5510 | 0.248 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | CRD1 | 2010/02/04 | | | Index Future | 128.6220 | 128.9410 | 0.248 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | GOVI | 2009/08/06 | | | jGovi | 289.6080 | 290.7420 | 0.392 | 0.0000 | 0.0000 | 566 |
| 20/07/2009 | GOVI | 2009/11/05 | | | jGovi | 294.8075 | 295.9625 | 0.392 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | GOVI | 2010/02/04 | | | jGovi | 300.3765 | 301.5525 | 0.392 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | ILBI | 2009/08/06 | | | Index Future | 357.6960 | 356.4720 | (0.342) | 0.0000 | 0.0000 | 3 |
| 20/07/2009 | ILBI | 2009/11/05 | | | Index Future | 364.8680 | 363.5620 | (0.358) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | J153 | 2010/08/31 | | | jSwap | 7.8740 | 7.8430 | (0.394) | 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 |
|------------|------------------|------------|--------|-----|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | J157 | 2015/09/15 | | | jSwap | 8.9650 | 8.9070 | (0.647) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | J186 | 2026/12/21 | | | jSwap | 8.5870 | 8.5500 | (0.431) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | J201 | 2014/12/22 | | | jSwap | 8.8310 | 8.7710 | (0.679) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | J203 | 2017/09/15 | | | jSwap | 9.0910 | 9.0410 | (0.550) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | J204 | 2018/12/21 | | | jSwap | 9.0940 | 9.0400 | (0.594) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | J207 | 2020/01/15 | | | jSwap | 9.1010 | 9.0420 | (0.648) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JBAR | 2005/12/21 | | | jBar | 0.0000 | 0.0000 | - | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JFRA | 2009/08/06 | | | jFra | 7.5580 | 7.5910 | 0.437 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JFRA | 2009/11/05 | | | jFra | 7.2910 | 7.2600 | (0.425) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JFRA | 2010/02/04 | | | jFra | 7.3680 | 7.3120 | (0.760) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JFRA | 2010/05/06 | | | jFra | 7.6130 | 7.5160 | (1.274) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JFRA | 2010/08/05 | | | jFra | 7.8590 | 7.7870 | (0.916) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JFRA | 2010/11/04 | | | jFra | 8.1430 | 8.0600 | (1.019) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JN02 | 2009/08/06 | | | jNote | 7.8630 | 7.8070 | (0.712) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JN02 | 2009/11/05 | | | jNote | 8.0200 | 7.9450 | (0.935) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JN02 | 2010/02/04 | | | jNote | 8.2430 | 8.1590 | (1.019) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JN05 | 2009/08/06 | | | jNote | 8.7240 | 8.6670 | (0.653) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | JN05 | 2009/11/05 | | | jNote | 8.8370 | 8.7730 | (0.724) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JN05 | 2010/02/04 | | | jNote | 8.9720 | 8.9050 | (0.747) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JN10 | 2009/08/06 | | | jNote | 9.0260 | 8.9690 | (0.632) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JN10 | 2009/11/05 | | | jNote | 9.0730 | 9.0130 | (0.661) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JN10 | 2010/02/04 | | | jNote | 9.1310 | 9.0700 | (0.668) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JROD | 2009/07/31 | | | jRod | 7.5820 | 7.7960 | 2.822 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JROD | 2009/08/31 | | | jRod | 7.3160 | 7.3160 | - | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JROD | 2009/09/30 | | | jRod | 7.4950 | 7.5050 | 0.133 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JROD | 2009/10/30 | | | jRod | 7.6580 | 7.6680 | 0.131 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JROD | 2009/11/30 | | | jRod | 7.6240 | 7.6330 | 0.118 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | JROD | 2009/12/31 | | | jRod | 7.7970 | 7.8030 | 0.077 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | OTH1 | 2009/08/06 | | | Index Future | 273.9920 | 278.6820 | 1.712 | 0.0000 | 0.0000 | 3 |
| 20/07/2009 | OTH1 | 2009/11/05 | | | Index Future | 278.9670 | 283.7420 | 1.712 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | OTH1 | 2010/02/04 | | | Index Future | 284.2360 | 289.1010 | 1.712 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R153 | 2009/08/06 | | | Bond Future | 7.2210 | 7.1580 | (0.872) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R153 | 2009/08/06 | 10.00 | Call | Option on Bond Future | 2,835.0000 | 2,900.0000 | 2.293 | 0 | 0 | 0 |
| 20/07/2009 | R153 | 2009/08/06 | 10.00 | Put | Option on Bond Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | R153 | 2009/08/06 | 9.75 | Call | Option on Bond Future | 2,589.0000 | 2,653.0000 | 2.472 | 0 | 0 | 0 |
| 20/07/2009 | R153 | 2009/08/06 | 9.75 | Put | Option on Bond Future | 8.0000 | 6.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | R153 | 2009/11/05 | | | Bond Future | 5.0000 | 5.0000 | - | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | R153 | 2009/11/05 | 6.50 | Put | Option on Bond Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 20/07/2009 | R153 | 2009/11/05 | 6.50 | Call | Option on Bond Future | 1,236.0000 | 1,235.0000 | (0.081) | 0 | 0 | 0 |
| 20/07/2009 | R157 | 2009/08/06 | | | Bond Future | 8.5900 | 8.5280 | (0.722) | 0.0000 | 0.0000 | 6,435 |
| 20/07/2009 | R157 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 3,537.0000 | 3,828.0000 | 8.227 | 0 | 0 | 0 |
| 20/07/2009 | R157 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 78.0000 | 38.0000 | (51.282) | 0 | 0 | 0 |
| 20/07/2009 | R157 | 2009/11/05 | | | Bond Future | 8.6880 | 8.6220 | (0.760) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R157 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 6,589.0000 | 6,279.0000 | (4.705) | 0 | 0 | 0 |
| 20/07/2009 | R157 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 302.0000 | 330.0000 | 9.272 | 0 | 0 | 0 |
| 20/07/2009 | R157 | 2010/02/04 | | | Bond Future | 8.7660 | 8.6970 | (0.787) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R157 | 2010/02/04 | 7.75 | Put | Option on Bond Future | 6,007.0000 | 5,733.0000 | (4.561) | 0 | 0 | 0 |
| 20/07/2009 | R157 | 2010/02/04 | 7.75 | Call | Option on Bond Future | 884.0000 | 950.0000 | 7.466 | 0 | 0 | 0 |
| 20/07/2009 | R157 | 2010/05/06 | | | Bond Future | 8.7960 | 8.7230 | (0.830) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R157 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 3,818.0000 | 3,612.0000 | (5.395) | 0 | 0 | 0 |
| 20/07/2009 | R157 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 2,413.0000 | 2,552.0000 | 5.760 | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2009/08/06 | | | Bond Future | 9.0710 | 9.0100 | (0.672) | 0.0000 | 0.0000 | 11,013 |
| 20/07/2009 | R186 | 2009/08/06 | 7.50 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 35 |
| 20/07/2009 | R186 | 2009/08/06 | 7.50 | Put | Option on Bond Future | 16,485.0000 | 15,905.0000 | (3.518) | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2009/08/06 | 9.00 | Call | Option on Bond Future | 1,450.0000 | 1,586.0000 | 9.379 | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2009/08/06 | 9.00 | Put | Option on Bond Future | 2,125.0000 | 1,681.0000 | (20.894) | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2009/11/05 | | | Bond Future | 9.1210 | 9.0580 | (0.691) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R186 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 17,071.0000 | 16,500.0000 | (3.345) | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 14,438.0000 | 13,884.0000 | (3.837) | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 247.0000 | 267.0000 | 8.097 | 0 | 0 | 5,000 |
| 20/07/2009 | R186 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 444.0000 | 480.0000 | 8.108 | 0 | 0 | 240 |
| 20/07/2009 | R186 | 2009/11/05 | 9.00 | Put | Option on Bond Future | 4,721.0000 | 4,360.0000 | (7.647) | 0 | 0 | 5,000 |
| 20/07/2009 | R186 | 2009/11/05 | 9.00 | Call | Option on Bond Future | 3,581.0000 | 3,812.0000 | 6.451 | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2009/11/05 | 8.75 | Call | Option on Bond Future | 2,596.0000 | 2,774.0000 | 6.857 | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2009/11/05 | 8.75 | Put | Option on Bond Future | 6,144.0000 | 5,732.0000 | (6.706) | 0 | 0 | 240 |
| 20/07/2009 | R186 | 2010/02/04 | | | Bond Future | 9.1650 | 9.1000 | (0.709) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | R186 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 11,088.0000 | 10,624.0000 | (4.185) | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 2,142.0000 | 2,280.0000 | 6.443 | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2010/05/06 | | | Bond Future | 9.1890 | 9.1220 | (0.729) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R186 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 7,286.0000 | 6,941.0000 | (4.735) | 0 | 0 | 0 |
| 20/07/2009 | R186 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 5,540.0000 | 5,809.0000 | 4.856 | 0 | 0 | 0 |
| 20/07/2009 | R201 | 2009/08/06 | | | Bond Future | 8.6470 | 8.5860 | (0.705) | 0.0000 | 0.0000 | 2 |
| 20/07/2009 | R201 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 90.0000 | 48.0000 | (46.667) | 0 | 0 | 0 |
| 20/07/2009 | R201 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 2,602.0000 | 2,818.0000 | 8.301 | 0 | 0 | 0 |
| 20/07/2009 | R201 | 2009/11/05 | | | Bond Future | 8.7230 | 8.6580 | (0.745) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R201 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 5,367.0000 | 5,124.0000 | (4.528) | 0 | 0 | 0 |
| 20/07/2009 | R201 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 246.0000 | 268.0000 | 8.943 | 0 | 0 | 0 |
| 20/07/2009 | R201 | 2010/02/04 | | | Bond Future | 8.7920 | 8.7220 | (0.796) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R201 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 5,699.0000 | 5,467.0000 | (4.071) | 0 | 0 | 0 |
| 20/07/2009 | R201 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 517.0000 | 557.0000 | 7.737 | 0 | 0 | 0 |
| 20/07/2009 | R201 | 2010/05/06 | | | Bond Future | 8.8200 | 8.7460 | (0.839) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R201 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 3,140.0000 | 2,974.0000 | (5.287) | 0 | 0 | 0 |
| 20/07/2009 | R201 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 1,941.0000 | 2,051.0000 | 5.667 | 0 | 0 | 0 |
| 20/07/2009 | R203 | 2009/08/06 | | | Bond Future | 9.0870 | 9.0250 | (0.682) | 0.0000 | 0.0000 | 1,570 |
| 20/07/2009 | R203 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 1,543.0000 | 1,696.0000 | 9.916 | 0 | 0 | 0 |
| 20/07/2009 | R203 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 656.0000 | 469.0000 | (28.506) | 0 | 0 | 0 |
| 20/07/2009 | R203 | 2009/11/05 | | | Bond Future | 9.1620 | 9.0980 | (0.699) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R203 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 151.0000 | 163.0000 | 7.947 | 0 | 0 | 0 |
| 20/07/2009 | R203 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 9,567.0000 | 9,238.0000 | (3.439) | 0 | 0 | 0 |
| 20/07/2009 | R203 | 2010/02/04 | | | Bond Future | 9.2340 | 9.1670 | (0.726) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R203 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 6,640.0000 | 6,363.0000 | (4.172) | 0 | 0 | 0 |
| 20/07/2009 | R203 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 1,073.0000 | 1,144.0000 | 6.617 | 0 | 0 | 0 |
| 20/07/2009 | R203 | 2010/05/06 | | | Bond Future | 9.2720 | 9.2020 | (0.755) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | R203 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 2,947.0000 | 3,094.0000 | 4.988 | 0 | 0 | 0 |
| 20/07/2009 | R203 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 4,338.0000 | 4,129.0000 | (4.818) | 0 | 0 | 0 |
| 20/07/2009 | R204 | 2009/08/06 | | | Bond Future | 9.1050 | 9.0440 | (0.670) | 9.0500 | 9.0500 | 1,052 |
| 20/07/2009 | R204 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 1,606.0000 | 1,762.0000 | 9.714 | 0 | 0 | 0 |
| 20/07/2009 | R204 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 751.0000 | 544.0000 | (27.563) | 0 | 0 | 0 |
| 20/07/2009 | R204 | 2009/11/05 | | | Bond Future | 9.1730 | 9.1090 | (0.698) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R204 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 10,561.0000 | 10,202.0000 | (3.399) | 0 | 0 | 0 |
| 20/07/2009 | R204 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 160.0000 | 173.0000 | 8.125 | 0 | 0 | 0 |
| 20/07/2009 | R204 | 2010/02/04 | | | Bond Future | 9.2340 | 9.1680 | (0.715) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R204 | 2010/02/04 | 8.20 | Put | Option on Bond Future | 7,293.0000 | 6,994.0000 | (4.100) | 0 | 0 | 0 |
| 20/07/2009 | R204 | 2010/02/04 | 8.20 | Call | Option on Bond Future | 1,174.0000 | 1,251.0000 | 6.559 | 0 | 0 | 0 |
| 20/07/2009 | R204 | 2010/05/06 | | | Bond Future | 9.2700 | 9.2010 | (0.744) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R204 | 2010/05/06 | 9.00 | Put | Option on Bond Future | 4,760.0000 | 4,534.0000 | (4.748) | 0 | 0 | 0 |
| 20/07/2009 | R204 | 2010/05/06 | 9.00 | Call | Option on Bond Future | 3,242.0000 | 3,402.0000 | 4.935 | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2009/08/06 | | | Bond Future | 8.6590 | 8.5970 | (0.716) | 0.0000 | 0.0000 | 1,775 |
| 20/07/2009 | R206 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 2,133.0000 | 2,314.0000 | 8.486 | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 80.0000 | 43.0000 | (46.250) | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2009/08/06 | 7.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 300 |
| 20/07/2009 | R206 | 2009/08/06 | 7.00 | Put | Option on Bond Future | 6,062.0000 | 5,844.0000 | (3.596) | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2009/11/05 | | | Bond Future | 8.7440 | 8.6780 | (0.755) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R206 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 198.0000 | 215.0000 | 8.586 | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 4,478.0000 | 4,274.0000 | (4.556) | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2010/02/04 | | | Bond Future | 8.8230 | 8.7520 | (0.805) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R206 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 410.0000 | 442.0000 | 7.805 | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 4,727.0000 | 4,533.0000 | (4.104) | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2010/05/06 | | | Bond Future | 8.8630 | 8.7870 | (0.857) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R206 | 2010/05/06 | 8.75 | Put | Option on Bond Future | 2,220.0000 | 2,094.0000 | (5.676) | 0 | 0 | 0 |
| 20/07/2009 | R206 | 2010/05/06 | 8.75 | Call | Option on Bond Future | 1,880.0000 | 1,982.0000 | 5.426 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | R207 | 2009/08/06 | | | Bond Future | 9.2040 | 9.1430 | (0.663) | 0.0000 | 0.0000 | 600 |
| 20/07/2009 | R207 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,016.0000 | 770.0000 | (24.213) | 0 | 0 | 0 |
| 20/07/2009 | R207 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 1,293.0000 | 1,416.0000 | 9.513 | 0 | 0 | 0 |
| 20/07/2009 | R207 | 2009/11/05 | | | Bond Future | 9.2670 | 9.2040 | (0.680) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R207 | 2009/11/05 | 7.50 | Call | Option on Bond Future | 139.0000 | 150.0000 | 7.914 | 0 | 0 | 0 |
| 20/07/2009 | R207 | 2009/11/05 | 7.50 | Put | Option on Bond Future | 11,495.0000 | 11,131.0000 | (3.167) | 0 | 0 | 0 |
| 20/07/2009 | R207 | 2010/02/04 | | | Bond Future | 9.3260 | 9.2600 | (0.708) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R207 | 2010/02/04 | 8.25 | Put | Option on Bond Future | 7,728.0000 | 7,418.0000 | (4.011) | 0 | 0 | 0 |
| 20/07/2009 | R207 | 2010/02/04 | 8.25 | Call | Option on Bond Future | 1,160.0000 | 1,235.0000 | 6.466 | 0 | 0 | 0 |
| 20/07/2009 | R207 | 2010/05/06 | | | Bond Future | 9.3640 | 9.2950 | (0.737) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R207 | 2010/05/06 | 9.25 | Put | Option on Bond Future | 4,429.0000 | 4,212.0000 | (4.900) | 0 | 0 | 0 |
| 20/07/2009 | R207 | 2010/05/06 | 9.25 | Call | Option on Bond Future | 3,773.0000 | 3,952.0000 | 4.744 | 0 | 0 | 0 |
| 20/07/2009 | R208 | 2009/08/06 | | | Bond Future | 9.2770 | 9.2220 | (0.593) | 0.0000 | 0.0000 | 120 |
| 20/07/2009 | R208 | 2009/08/06 | 9.25 | Call | Option on Bond Future | 1,096.0000 | 1,177.0000 | 7.391 | 0 | 0 | 0 |
| 20/07/2009 | R208 | 2009/08/06 | 9.25 | Put | Option on Bond Future | 1,263.0000 | 1,003.0000 | (20.586) | 0 | 0 | 0 |
| 20/07/2009 | R208 | 2009/11/05 | | | Bond Future | 9.3280 | 9.2700 | (0.622) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R208 | 2009/11/05 | 7.75 | Call | Option on Bond Future | 215.0000 | 229.0000 | 6.512 | 0 | 0 | 0 |
| 20/07/2009 | R208 | 2009/11/05 | 7.75 | Put | Option on Bond Future | 10,593.0000 | 10,254.0000 | (3.200) | 0 | 0 | 0 |
| 20/07/2009 | R208 | 2010/02/04 | | | Bond Future | 9.3990 | 9.3390 | (0.638) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R208 | 2010/02/04 | 8.50 | Call | Option on Bond Future | 1,477.0000 | 1,559.0000 | 5.552 | 0 | 0 | 0 |
| 20/07/2009 | R208 | 2010/02/04 | 8.50 | Put | Option on Bond Future | 7,087.0000 | 6,810.0000 | (3.909) | 0 | 0 | 0 |
| 20/07/2009 | R208 | 2010/05/06 | | | Bond Future | 9.4840 | 9.4250 | (0.622) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R208 | 2010/05/06 | 9.25 | Put | Option on Bond Future | 4,943.0000 | 4,741.0000 | (4.087) | 0 | 0 | 0 |
| 20/07/2009 | R208 | 2010/05/06 | 9.25 | Call | Option on Bond Future | 3,556.0000 | 3,700.0000 | 4.049 | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2009/08/06 | | | Bond Future | 8.6570 | 8.5960 | (0.705) | 0.0000 | 0.0000 | 4,596 |
| 20/07/2009 | R209 | 2009/08/06 | 8.75 | Call | Option on Bond Future | 1,886.0000 | 2,088.0000 | 10.710 | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2009/08/06 | 8.75 | Put | Option on Bond Future | 1,129.0000 | 827.0000 | (26.749) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | R209 | 2009/08/06 | 8.00 | Put | Option on Bond Future | 5,830.0000 | 5,323.0000 | (8.696) | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2009/08/06 | 8.00 | Call | Option on Bond Future | 101.0000 | 98.0000 | (2.970) | 0 | 0 | 1,950 |
| 20/07/2009 | R209 | 2009/11/05 | | | Bond Future | 8.6860 | 8.6240 | (0.714) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R209 | 2009/11/05 | 9.75 | Put | Option on Bond Future | 848.0000 | 739.0000 | (12.854) | 0 | 0 | 2,500 |
| 20/07/2009 | R209 | 2009/11/05 | 7.25 | Put | Option on Bond Future | 13,655.0000 | 13,170.0000 | (3.552) | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2009/11/05 | 9.75 | Call | Option on Bond Future | 8,766.0000 | 9,164.0000 | 4.540 | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2009/11/05 | 7.25 | Call | Option on Bond Future | 270.0000 | 293.0000 | 8.519 | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2009/11/05 | 7.00 | Put | Option on Bond Future | 16,239.0000 | 15,743.0000 | (3.054) | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2009/11/05 | 7.00 | Call | Option on Bond Future | 137.0000 | 150.0000 | 9.489 | 0 | 0 | 5,000 |
| 20/07/2009 | R209 | 2010/02/04 | | | Bond Future | 8.7100 | 8.6460 | (0.735) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R209 | 2010/02/04 | 7.50 | Call | Option on Bond Future | 1,133.0000 | 1,215.0000 | 7.237 | 0 | 0 | 2,500 |
| 20/07/2009 | R209 | 2010/02/04 | 10.00 | Call | Option on Bond Future | 10,756.0000 | 11,159.0000 | 3.747 | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2010/02/04 | 7.50 | Put | Option on Bond Future | 12,102.0000 | 11,662.0000 | (3.636) | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2010/02/04 | 10.00 | Put | Option on Bond Future | 1,382.0000 | 1,263.0000 | (8.611) | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2010/05/06 | | | Bond Future | 8.7180 | 8.6520 | (0.757) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | R209 | 2010/05/06 | 8.50 | Put | Option on Bond Future | 6,362.0000 | 6,061.0000 | (4.731) | 0 | 0 | 0 |
| 20/07/2009 | R209 | 2010/05/06 | 8.50 | Call | Option on Bond Future | 4,563.0000 | 4,799.0000 | 5.172 | 0 | 0 | 0 |
| 20/07/2009 | TRT1 | 2009/08/06 | | | Index Future | 285.7730 | 286.9970 | 0.428 | 0.0000 | 0.0000 | 100 |
| 20/07/2009 | TRT1 | 2009/11/05 | | | Index Future | 290.9610 | 292.2080 | 0.429 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | TRT1 | 2010/02/04 | | | Index Future | 296.4560 | 297.7260 | 0.428 | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | | | Currency Future | 6.5300 | 6.4861 | (0.672) | 0.0000 | 0.0000 | 178,909 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.10 | Put | Currency Future | 49.0000 | 57.0000 | 16.327 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.50 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.55 | Put | Currency Future | 4,020.0000 | 4,064.0000 | 1.095 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.30 | Call | Currency Future | 4,230.0000 | 4,186.0000 | (1.040) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.55 | Call | Currency Future | 16.0000 | 14.0000 | (12.500) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 37.0000 | 34.0000 | (8.108) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 87.0000 | 80.0000 | (8.046) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.85 | Put | Currency Future | 397.0000 | 434.0000 | 9.320 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/09/14 | 6.75 | Put | Currency Future | 319.0000 | 354.0000 | 10.972 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 247.0000 | 279.0000 | 12.955 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 480.0000 | 519.0000 | 8.125 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.10 | Call | Currency Future | 479.0000 | 443.0000 | (7.516) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.50 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.50 | Put | Currency Future | 987.0000 | 1,030.0000 | 4.357 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 42.0000 | 38.0000 | (9.524) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 282.0000 | 316.0000 | 12.057 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.00 | Call | Currency Future | 53.0000 | 49.0000 | (7.547) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.75 | Call | Currency Future | 99.0000 | 90.0000 | (9.091) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.25 | Call | Currency Future | 358.0000 | 326.0000 | (8.939) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 60.0000 | 55.0000 | (8.333) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.50 | Put | Currency Future | 1,973.0000 | 2,017.0000 | 2.230 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 612.0000 | 652.0000 | 6.536 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 112.0000 | 102.0000 | (8.929) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.85 | Call | Currency Future | 77.0000 | 70.0000 | (9.091) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 163.0000 | 148.0000 | (9.202) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 567.0000 | 607.0000 | 7.055 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 703.0000 | 744.0000 | 5.832 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.95 | Call | Currency Future | 609.0000 | 570.0000 | (6.404) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.05 | Put | Currency Future | 567.0000 | 607.0000 | 7.055 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.80 | Call | Currency Future | 87.0000 | 80.0000 | (8.046) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 438.0000 | 476.0000 | 8.676 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 127.0000 | 116.0000 | (8.661) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 183.0000 | 212.0000 | 15.847 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 144.0000 | 131.0000 | (9.028) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.95 | Put | Currency Future | 480.0000 | 519.0000 | 8.125 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.20 | Call | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.50 | Put | Currency Future | 3,970.0000 | 4,014.0000 | 1.108 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.60 | Call | Currency Future | 3,930.0000 | 3,886.0000 | (1.120) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/09/14 | 8.55 | Put | Currency Future | 2,023.0000 | 2,067.0000 | 2.175 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 657.0000 | 698.0000 | 6.240 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.00 | Put | Currency Future | 523.0000 | 563.0000 | 7.648 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.70 | Put | Currency Future | 282.0000 | 316.0000 | 12.057 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 214.0000 | 245.0000 | 14.486 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 47.0000 | 43.0000 | (8.511) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.20 | Put | Currency Future | 703.0000 | 744.0000 | 5.832 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.60 | Call | Currency Future | 2,930.0000 | 2,886.0000 | (1.502) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.55 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 891.0000 | 934.0000 | 4.826 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.95 | Put | Currency Future | 29.0000 | 34.0000 | 17.241 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.10 | Call | Currency Future | 42.0000 | 38.0000 | (9.524) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 357.0000 | 393.0000 | 10.084 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 68.0000 | 62.0000 | (8.824) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.25 | Put | Currency Future | 78.0000 | 90.0000 | 15.385 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.95 | Call | Currency Future | 60.0000 | 55.0000 | (8.333) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 796.0000 | 838.0000 | 5.276 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.60 | Put | Currency Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.55 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.45 | Put | Currency Future | 939.0000 | 982.0000 | 4.579 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.05 | Call | Currency Future | 47.0000 | 43.0000 | (8.511) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.70 | Call | Currency Future | 112.0000 | 102.0000 | (8.929) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 26.0000 | 24.0000 | (7.692) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.50 | Call | Currency Future | 2,030.0000 | 1,986.0000 | (2.167) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.60 | Call | Currency Future | 1,930.0000 | 1,887.0000 | (2.228) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.55 | Call | Currency Future | 3,980.0000 | 3,936.0000 | (1.106) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.35 | Call | Currency Future | 24.0000 | 22.0000 | (8.333) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.10 | Put | Currency Future | 612.0000 | 652.0000 | 6.536 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.90 | Call | Currency Future | 68.0000 | 62.0000 | (8.824) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.15 | Put | Currency Future | 657.0000 | 698.0000 | 6.240 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/09/14 | 7.40 | Put | Currency Future | 891.0000 | 934.0000 | 4.826 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.35 | Put | Currency Future | 7,820.0000 | 7,864.0000 | 0.563 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 67.0000 | 77.0000 | 14.925 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.20 | Put | Currency Future | 67.0000 | 77.0000 | 14.925 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.35 | Call | Currency Future | 285.0000 | 257.0000 | (9.825) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.15 | Call | Currency Future | 37.0000 | 34.0000 | (8.108) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.50 | Call | Currency Future | 1,036.0000 | 993.0000 | (4.151) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.60 | Call | Currency Future | 938.0000 | 896.0000 | (4.478) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.55 | Call | Currency Future | 1,980.0000 | 1,937.0000 | (2.172) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.30 | Call | Currency Future | 3,230.0000 | 3,186.0000 | (1.362) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.50 | Call | Currency Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.90 | Put | Currency Future | 438.0000 | 476.0000 | 8.676 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 397.0000 | 363.0000 | (8.564) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.65 | Put | Currency Future | 247.0000 | 279.0000 | 12.955 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.25 | Call | Currency Future | 30.0000 | 27.0000 | (10.000) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.45 | Call | Currency Future | 1,085.0000 | 1,042.0000 | (3.963) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.50 | Put | Currency Future | 7,970.0000 | 8,014.0000 | 0.552 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.55 | Put | Currency Future | 1,036.0000 | 1,078.0000 | 4.054 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.20 | Call | Currency Future | 397.0000 | 363.0000 | (8.564) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.25 | Put | Currency Future | 750.0000 | 791.0000 | 5.467 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.40 | Call | Currency Future | 3,130.0000 | 3,086.0000 | (1.406) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.45 | Put | Currency Future | 5.0000 | 6.0000 | 20.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.50 | Call | Currency Future | 4,030.0000 | 3,986.0000 | (1.092) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.55 | Call | Currency Future | 987.0000 | 944.0000 | (4.357) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.40 | Call | Currency Future | 21.0000 | 20.0000 | (4.762) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.80 | Put | Currency Future | 357.0000 | 393.0000 | 10.084 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.05 | Call | Currency Future | 521.0000 | 484.0000 | (7.102) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.85 | Call | Currency Future | 701.0000 | 660.0000 | (5.849) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.45 | Put | Currency Future | 1,924.0000 | 1,967.0000 | 2.235 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 11.25 | Put | Currency Future | 4,720.0000 | 4,764.0000 | 0.932 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.30 | Put | Currency Future | 796.0000 | 838.0000 | 5.276 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.05 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 220.0000 | 195.0000 | (11.364) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.65 | Call | Currency Future | 127.0000 | 116.0000 | (8.661) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.85 | Put | Currency Future | 21.0000 | 24.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.75 | Put | Currency Future | 6,220.0000 | 6,264.0000 | 0.707 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.30 | Put | Currency Future | 3,770.0000 | 3,814.0000 | 1.167 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.30 | Call | Currency Future | 26.0000 | 24.0000 | (7.692) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.05 | Call | Currency Future | 1,482.0000 | 1,438.0000 | (2.969) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.95 | Put | Currency Future | 29.0000 | 34.0000 | 17.241 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.40 | Call | Currency Future | 1,134.0000 | 1,091.0000 | (3.792) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.55 | Put | Currency Future | 8,020.0000 | 8,064.0000 | 0.549 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.30 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.45 | Call | Currency Future | 19.0000 | 18.0000 | (5.263) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.05 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.95 | Call | Currency Future | 609.0000 | 570.0000 | (6.404) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.30 | Put | Currency Future | 7,770.0000 | 7,814.0000 | 0.566 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 7.35 | Put | Currency Future | 844.0000 | 886.0000 | 4.976 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.35 | Put | Currency Future | 105.0000 | 121.0000 | 15.238 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 91.0000 | 104.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 321.0000 | 290.0000 | (9.657) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.05 | Call | Currency Future | 4,480.0000 | 4,436.0000 | (0.982) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 140.0000 | 159.0000 | 13.571 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.30 | Put | Currency Future | 91.0000 | 104.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.55 | Call | Currency Future | 2,980.0000 | 2,936.0000 | (1.477) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.05 | Put | Currency Future | 41.0000 | 48.0000 | 17.073 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.30 | Call | Currency Future | 321.0000 | 290.0000 | (9.657) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.05 | Put | Currency Future | 1,526.0000 | 1,570.0000 | 2.883 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.15 | Call | Currency Future | 437.0000 | 402.0000 | (8.009) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 9.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.60 | Put | Currency Future | 214.0000 | 245.0000 | 14.486 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.15 | Put | Currency Future | 57.0000 | 66.0000 | 15.789 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 11.05 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.50 | Put | Currency Future | 160.0000 | 181.0000 | 13.125 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.40 | Call | Currency Future | 4,130.0000 | 4,086.0000 | (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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 252.0000 | 225.0000 | (10.714) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.45 | Put | Currency Future | 140.0000 | 159.0000 | 13.571 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.35 | Put | Currency Future | 5,820.0000 | 5,864.0000 | 0.756 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.45 | Call | Currency Future | 220.0000 | 195.0000 | (11.364) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.00 | Call | Currency Future | 565.0000 | 527.0000 | (6.726) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.40 | Put | Currency Future | 7,870.0000 | 7,914.0000 | 0.559 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.90 | Put | Currency Future | 25.0000 | 29.0000 | 16.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.45 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 122.0000 | 139.0000 | 13.934 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 11.05 | Put | Currency Future | 4,520.0000 | 4,564.0000 | 0.973 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.00 | Put | Currency Future | 35.0000 | 41.0000 | 17.143 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.40 | Call | Currency Future | 2,130.0000 | 2,086.0000 | (2.066) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.55 | Put | Currency Future | 6,020.0000 | 6,064.0000 | 0.731 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.60 | Call | Currency Future | 144.0000 | 131.0000 | (9.028) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.10 | Put | Currency Future | 49.0000 | 57.0000 | 16.327 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.45 | Put | Currency Future | 7,920.0000 | 7,964.0000 | 0.556 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.35 | Call | Currency Future | 2,180.0000 | 2,136.0000 | (2.018) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 0.55 | Call | Currency Future | 5,980.0000 | 5,936.0000 | (0.736) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.40 | Call | Currency Future | 252.0000 | 225.0000 | (10.714) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.10 | Call | Currency Future | 479.0000 | 443.0000 | (7.516) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 9.55 | Put | Currency Future | 3,021.0000 | 3,065.0000 | 1.456 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.40 | Put | Currency Future | 122.0000 | 139.0000 | 13.934 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.45 | Call | Currency Future | 2,080.0000 | 2,036.0000 | (2.115) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.40 | Put | Currency Future | 5,870.0000 | 5,914.0000 | 0.750 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.60 | Put | Currency Future | 8.0000 | 10.0000 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/09/14 | 5.90 | Call | Currency Future | 655.0000 | 615.0000 | (6.107) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.45 | Put | Currency Future | 3,920.0000 | 3,964.0000 | 1.122 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.50 | Call | Currency Future | 190.0000 | 167.0000 | (12.105) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.80 | Call | Currency Future | 747.0000 | 706.0000 | (5.489) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.45 | Put | Currency Future | 5,920.0000 | 5,964.0000 | 0.743 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.60 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.80 | Put | Currency Future | 17.0000 | 20.0000 | 17.647 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.55 | Call | Currency Future | 163.0000 | 148.0000 | (9.202) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.60 | Put | Currency Future | 4,070.0000 | 4,114.0000 | 1.081 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.35 | Put | Currency Future | 3,820.0000 | 3,864.0000 | 1.152 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 6.55 | Put | Currency Future | 183.0000 | 212.0000 | 15.847 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.35 | Call | Currency Future | 4,180.0000 | 4,136.0000 | (1.053) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 4.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.40 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.35 | Call | Currency Future | 1,184.0000 | 1,140.0000 | (3.716) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.45 | Call | Currency Future | 3,080.0000 | 3,036.0000 | (1.429) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.35 | Call | Currency Future | 3,180.0000 | 3,136.0000 | (1.384) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 11.25 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.40 | Put | Currency Future | 3,870.0000 | 3,914.0000 | 1.137 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.35 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 9.75 | Put | Currency Future | 3,221.0000 | 3,265.0000 | 1.366 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.40 | Put | Currency Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.35 | Put | Currency Future | 1,824.0000 | 1,868.0000 | 2.412 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.75 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.40 | Put | Currency Future | 1,874.0000 | 1,918.0000 | 2.348 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.35 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.25 | Put | Currency Future | 1,725.0000 | 1,768.0000 | 2.493 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.40 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.45 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/09/14 | 4.30 | Call | Currency Future | 2,230.0000 | 2,186.0000 | (1.973) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.45 | Put | Currency Future | 7,920.0000 | 7,964.0000 | 0.556 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.30 | Put | Currency Future | 5,770.0000 | 5,814.0000 | 0.763 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.45 | Put | Currency Future | 5,920.0000 | 5,964.0000 | 0.743 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.30 | Call | Currency Future | 1,233.0000 | 1,190.0000 | (3.487) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.45 | Put | Currency Future | 3,920.0000 | 3,964.0000 | 1.122 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.30 | Put | Currency Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.30 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.30 | Put | Currency Future | 1,774.0000 | 1,818.0000 | 2.480 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 10.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.30 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.45 | Call | Currency Future | 4,080.0000 | 4,036.0000 | (1.078) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.25 | Call | Currency Future | 4,280.0000 | 4,236.0000 | (1.028) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 0.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 0.75 | Call | Currency Future | 5,780.0000 | 5,736.0000 | (0.761) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.25 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 9.75 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.75 | Call | Currency Future | 2,780.0000 | 2,736.0000 | (1.583) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.25 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.25 | Call | Currency Future | 5.0000 | 4.0000 | (20.000) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.75 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.25 | Call | Currency Future | 1,283.0000 | 1,239.0000 | (3.429) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.60 | Put | Currency Future | 6,070.0000 | 6,114.0000 | 0.725 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 14.60 | Put | Currency Future | 8,070.0000 | 8,114.0000 | 0.545 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.60 | Put | Currency Future | 2,073.0000 | 2,117.0000 | 2.123 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.50 | Call | Currency Future | 3,030.0000 | 2,986.0000 | (1.452) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.00 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 2.00 | Call | Currency Future | 4,530.0000 | 4,486.0000 | (0.971) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.00 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 5.00 | Call | Currency Future | 1,531.0000 | 1,488.0000 | (2.809) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 0.50 | Call | Currency Future | 6,030.0000 | 5,986.0000 | (0.730) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 0.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/09/14 | 8.00 | Put | Currency Future | 1,477.0000 | 1,520.0000 | 2.911 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 9.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 8.00 | Call | Currency Future | 7.0000 | 6.0000 | (14.286) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 11.00 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 9.50 | Put | Currency Future | 2,971.0000 | 3,015.0000 | 1.481 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 11.00 | Put | Currency Future | 4,470.0000 | 4,514.0000 | 0.984 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/09/14 | 12.50 | Put | Currency Future | 5,970.0000 | 6,014.0000 | 0.737 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | | | Currency Future | 6.5972 | 6.5524 | (0.679) | 0.0000 | 0.0000 | 455 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.15 | Put | Currency Future | 115.0000 | 129.0000 | 12.174 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 8.50 | Call | Currency Future | 36.0000 | 34.0000 | (5.556) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.05 | Put | Currency Future | 89.0000 | 100.0000 | 12.360 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.60 | Call | Currency Future | 296.0000 | 279.0000 | (5.743) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.65 | Call | Currency Future | 277.0000 | 261.0000 | (5.776) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.20 | Put | Currency Future | 131.0000 | 145.0000 | 10.687 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 8.50 | Put | Currency Future | 1,939.0000 | 1,982.0000 | 2.218 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.05 | Call | Currency Future | 636.0000 | 603.0000 | (5.189) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 5.95 | Put | Currency Future | 67.0000 | 76.0000 | 13.433 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.70 | Put | Currency Future | 361.0000 | 391.0000 | 8.310 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.35 | Put | Currency Future | 184.0000 | 202.0000 | 9.783 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.20 | Call | Currency Future | 528.0000 | 497.0000 | (5.871) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 5.50 | Call | Currency Future | 1,115.0000 | 1,071.0000 | (3.946) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 14.55 | Put | Currency Future | 7,953.0000 | 7,998.0000 | 0.566 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 5.95 | Call | Currency Future | 714.0000 | 679.0000 | (4.902) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.75 | Call | Currency Future | 242.0000 | 228.0000 | (5.785) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.30 | Call | Currency Future | 462.0000 | 434.0000 | (6.061) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.70 | Call | Currency Future | 259.0000 | 244.0000 | (5.792) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.35 | Call | Currency Future | 431.0000 | 404.0000 | (6.265) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.15 | Call | Currency Future | 563.0000 | 531.0000 | (5.684) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 10.50 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 10.35 | Put | Currency Future | 3,758.0000 | 3,802.0000 | 1.171 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.75 | Put | Currency Future | 395.0000 | 426.0000 | 7.848 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.85 | Call | Currency Future | 212.0000 | 200.0000 | (5.660) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 10.50 | Put | Currency Future | 3,907.0000 | 3,952.0000 | 1.152 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.85 | Call | Currency Future | 212.0000 | 200.0000 | (5.660) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD 2009/12/14 | 6.30 | Put | Currency Future | 165.0000 | 181.0000 | 9.697 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.60 | Put | Currency Future | 299.0000 | 327.0000 | 9.365 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.85 | Put | Currency Future | 464.0000 | 497.0000 | 7.112 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 14.50 | Put | Currency Future | 7,903.0000 | 7,948.0000 | 0.569 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.90 | Put | Currency Future | 501.0000 | 534.0000 | 6.587 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.70 | Call | Currency Future | 259.0000 | 244.0000 | (5.792) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 14.50 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.80 | Call | Currency Future | 226.0000 | 213.0000 | (5.752) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.90 | Call | Currency Future | 198.0000 | 187.0000 | (5.556) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.30 | Call | Currency Future | 462.0000 | 434.0000 | (6.061) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.65 | Put | Currency Future | 330.0000 | 358.0000 | 8.485 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.05 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.50 | Put | Currency Future | 5,904.0000 | 5,949.0000 | 0.762 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.80 | Call | Currency Future | 226.0000 | 213.0000 | (5.752) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.90 | Call | Currency Future | 198.0000 | 187.0000 | (5.556) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.25 | Call | Currency Future | 494.0000 | 465.0000 | (5.870) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.70 | Put | Currency Future | 361.0000 | 391.0000 | 8.310 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.80 | Put | Currency Future | 429.0000 | 461.0000 | 7.459 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.90 | Put | Currency Future | 501.0000 | 534.0000 | 6.587 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.40 | Put | Currency Future | 204.0000 | 223.0000 | 9.314 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.55 | Call | Currency Future | 3,048.0000 | 3,003.0000 | (1.476) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.35 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 8.45 | Call | Currency Future | 37.0000 | 35.0000 | (5.405) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.80 | Put | Currency Future | 429.0000 | 461.0000 | 7.459 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.45 | Call | Currency Future | 373.0000 | 349.0000 | (6.434) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 7.05 | Put | Currency Future | 616.0000 | 651.0000 | 5.682 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.05 | Call | Currency Future | 1,555.0000 | 1,511.0000 | (2.830) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 10.35 | Call | Currency Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 14.45 | Put | Currency Future | 7,853.0000 | 7,898.0000 | 0.573 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.85 | Put | Currency Future | 464.0000 | 497.0000 | 7.112 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 7.30 | Call | Currency Future | 119.0000 | 113.0000 | (5.042) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.45 | Put | Currency Future | 226.0000 | 246.0000 | 8.850 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.30 | Put | Currency Future | 165.0000 | 181.0000 | 9.697 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 11.05 | Put | Currency Future | 4,455.0000 | 4,500.0000 | 1.010 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/12/14 | 12.45 | Put | Currency Future | 5,854.0000 | 5,899.0000 | 0.769 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.20 | Call | Currency Future | 135.0000 | 127.0000 | (5.926) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.25 | Put | Currency Future | 147.0000 | 163.0000 | 10.884 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.05 | Call | Currency Future | 163.0000 | 154.0000 | (5.521) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 14.55 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 12.45 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.95 | Call | Currency Future | 185.0000 | 175.0000 | (5.405) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.20 | Put | Currency Future | 737.0000 | 775.0000 | 5.156 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.40 | Call | Currency Future | 401.0000 | 376.0000 | (6.234) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 8.05 | Call | Currency Future | 53.0000 | 50.0000 | (5.660) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 5.50 | Put | Currency Future | 18.0000 | 19.0000 | 5.556 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 10.55 | Put | Currency Future | 3,957.0000 | 4,001.0000 | 1.112 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 10.45 | Put | Currency Future | 3,857.0000 | 3,902.0000 | 1.167 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.15 | Call | Currency Future | 143.0000 | 135.0000 | (5.594) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.30 | Put | Currency Future | 822.0000 | 860.0000 | 4.623 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.65 | Put | Currency Future | 330.0000 | 358.0000 | 8.485 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.40 | Put | Currency Future | 204.0000 | 223.0000 | 9.314 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 11.05 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 3.50 | Call | Currency Future | 3,097.0000 | 3,053.0000 | (1.421) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 9.85 | Call | Currency Future | 8.0000 | 7.0000 | (12.500) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 14.45 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.95 | Put | Currency Future | 538.0000 | 573.0000 | 6.506 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.10 | Put | Currency Future | 655.0000 | 692.0000 | 5.649 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.35 | Call | Currency Future | 431.0000 | 404.0000 | (6.265) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.40 | Call | Currency Future | 401.0000 | 376.0000 | (6.234) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 9.55 | Put | Currency Future | 2,964.0000 | 3,008.0000 | 1.484 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 2.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 9.85 | Put | Currency Future | 3,261.0000 | 3,305.0000 | 1.349 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 8.55 | Put | Currency Future | 1,987.0000 | 2,030.0000 | 2.164 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 10.45 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.15 | Put | Currency Future | 696.0000 | 733.0000 | 5.316 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.10 | Call | Currency Future | 153.0000 | 144.0000 | (5.882) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 6.55 | Call | Currency Future | 320.0000 | 299.0000 | (6.563) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 12.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 8.45 | Put | Currency Future | 1,890.0000 | 1,933.0000 | 2.275 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 7.15 | Put | Currency Future | 696.0000 | 733.0000 | 5.316 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD 2009/12/14 | 7.00 | Put | Currency Future | 576.0000 | 612.0000 | 6.250 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.55 | Put | Currency Future | 273.0000 | 296.0000 | 8.425 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.55 | Put | Currency Future | 5,954.0000 | 5,999.0000 | 0.756 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.45 | Call | Currency Future | 4,147.0000 | 4,102.0000 | (1.085) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 7.05 | Put | Currency Future | 616.0000 | 651.0000 | 5.682 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 7.00 | Call | Currency Future | 174.0000 | 164.0000 | (5.747) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.05 | Put | Currency Future | 8.0000 | 9.0000 | 12.500 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.45 | Put | Currency Future | 16.0000 | 17.0000 | 6.250 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 7.25 | Call | Currency Future | 126.0000 | 120.0000 | (4.762) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.90 | Call | Currency Future | 755.0000 | 719.0000 | (4.768) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 14.35 | Put | Currency Future | 7,753.0000 | 7,798.0000 | 0.580 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.45 | Call | Currency Future | 1,163.0000 | 1,119.0000 | (3.783) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 7.15 | Call | Currency Future | 143.0000 | 135.0000 | (5.594) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.00 | Call | Currency Future | 675.0000 | 640.0000 | (5.185) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.50 | Call | Currency Future | 346.0000 | 323.0000 | (6.647) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.45 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 7.25 | Put | Currency Future | 779.0000 | 817.0000 | 4.878 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.00 | Put | Currency Future | 78.0000 | 88.0000 | 12.821 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.35 | Put | Currency Future | 184.0000 | 202.0000 | 9.783 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.45 | Call | Currency Future | 2,150.0000 | 2,106.0000 | (2.047) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 7.05 | Call | Currency Future | 163.0000 | 154.0000 | (5.521) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.90 | Put | Currency Future | 58.0000 | 66.0000 | 13.793 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.10 | Call | Currency Future | 599.0000 | 566.0000 | (5.509) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.95 | Call | Currency Future | 185.0000 | 175.0000 | (5.405) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 11.35 | Put | Currency Future | 4,755.0000 | 4,800.0000 | 0.946 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.10 | Put | Currency Future | 102.0000 | 114.0000 | 11.765 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.95 | Put | Currency Future | 538.0000 | 573.0000 | 6.506 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.85 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.55 | Call | Currency Future | 320.0000 | 299.0000 | (6.563) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 0.55 | Call | Currency Future | 6,047.0000 | 6,002.0000 | (0.744) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.45 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 0.85 | Call | Currency Future | 5,747.0000 | 5,702.0000 | (0.783) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.45 | Put | Currency Future | 226.0000 | 246.0000 | 8.850 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.55 | Put | Currency Future | 273.0000 | 296.0000 | 8.425 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD 2009/12/14 | 14.35 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.20 | Put | Currency Future | 131.0000 | 145.0000 | 10.687 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.50 | Put | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.45 | Call | Currency Future | 3,147.0000 | 3,103.0000 | (1.398) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.35 | Put | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.85 | Put | Currency Future | 6,254.0000 | 6,298.0000 | 0.704 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.35 | Put | Currency Future | 5,754.0000 | 5,799.0000 | 0.782 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.50 | Call | Currency Future | 2,100.0000 | 2,056.0000 | (2.095) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 8.35 | Call | Currency Future | 40.0000 | 38.0000 | (5.000) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.45 | Call | Currency Future | 373.0000 | 349.0000 | (6.434) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 8.35 | Put | Currency Future | 1,793.0000 | 1,836.0000 | 2.398 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.50 | Call | Currency Future | 4,097.0000 | 4,052.0000 | (1.098) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.35 | Call | Currency Future | 1,261.0000 | 1,217.0000 | (3.489) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.35 | Call | Currency Future | 3,247.0000 | 3,202.0000 | (1.386) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.55 | Call | Currency Future | 4,047.0000 | 4,002.0000 | (1.112) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.85 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 10.55 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.85 | Call | Currency Future | 2,748.0000 | 2,703.0000 | (1.638) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.35 | Call | Currency Future | 2,250.0000 | 2,205.0000 | (2.000) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.20 | Call | Currency Future | 528.0000 | 497.0000 | (5.871) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.55 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 0.85 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.35 | Put | Currency Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 11.35 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.50 | Put | Currency Future | 249.0000 | 271.0000 | 8.835 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.55 | Call | Currency Future | 1,066.0000 | 1,023.0000 | (4.034) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.55 | Call | Currency Future | 2,051.0000 | 2,006.0000 | (2.194) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 6.65 | Call | Currency Future | 277.0000 | 261.0000 | (5.776) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 8.55 | Call | Currency Future | 34.0000 | 33.0000 | (2.941) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.05 | Call | Currency Future | 4,547.0000 | 4,502.0000 | (0.990) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.55 | Put | Currency Future | 19.0000 | 20.0000 | 5.263 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 8.05 | Put | Currency Future | 1,506.0000 | 1,548.0000 | 2.789 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 10.65 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 9.55 | Call | Currency Future | 11.0000 | 10.0000 | (9.091) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD 2009/12/14 | 8.65 | Put | Currency Future | 2,084.0000 | 2,127.0000 | 2.063 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 0.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.35 | Call | Currency Future | 4,247.0000 | 4,202.0000 | (1.060) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 8.65 | Call | Currency Future | 31.0000 | 29.0000 | (6.452) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.35 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.65 | Put | Currency Future | 25.0000 | 29.0000 | 16.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 10.65 | Put | Currency Future | 4,056.0000 | 4,101.0000 | 1.109 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.65 | Put | Currency Future | 6,054.0000 | 6,099.0000 | 0.743 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 12.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 14.65 | Put | Currency Future | 8,053.0000 | 8,098.0000 | 0.559 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 14.65 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.65 | Call | Currency Future | 972.0000 | 932.0000 | (4.115) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.65 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.65 | Call | Currency Future | 1,951.0000 | 1,907.0000 | (2.255) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.65 | Call | Currency Future | 3,947.0000 | 3,902.0000 | (1.140) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.65 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.65 | Call | Currency Future | 2,948.0000 | 2,903.0000 | (1.526) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 14.60 | Put | Currency Future | 8,003.0000 | 8,048.0000 | 0.562 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 8.60 | Call | Currency Future | 33.0000 | 31.0000 | (6.061) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 8.60 | Put | Currency Future | 2,036.0000 | 2,078.0000 | 2.063 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 10.60 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 10.60 | Put | Currency Future | 4,007.0000 | 4,051.0000 | 1.098 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 14.60 | Call | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.60 | Call | Currency Future | 1,018.0000 | 977.0000 | (4.028) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.60 | Put | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.60 | Put | Currency Future | 21.0000 | 25.0000 | 19.048 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.60 | Call | Currency Future | 3,997.0000 | 3,952.0000 | (1.126) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 4.60 | Call | Currency Future | 2,001.0000 | 1,956.0000 | (2.249) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.10 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.60 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 0.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 2.10 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 5.10 | Call | Currency Future | 1,506.0000 | 1,462.0000 | (2.922) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2009/12/14 | 3.60 | Call | Currency Future | 2,998.0000 | 2,953.0000 | (1.501) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2009/12/14 | 2.10 | Call | Currency Future | 4,497.0000 | 4,452.0000 | (1.001) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 0.60 | Call | Currency Future | 5,997.0000 | 5,952.0000 | (0.750) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 9.60 | Call | Currency Future | 10.0000 | 10.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 9.60 | Put | Currency Future | 3,013.0000 | 3,057.0000 | 1.460 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 11.10 | Call | Currency Future | 3.0000 | 2.0000 | (33.333) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 11.10 | Put | Currency Future | 4,505.0000 | 4,550.0000 | 0.999 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 8.10 | Put | Currency Future | 1,553.0000 | 1,595.0000 | 2.704 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 12.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 12.60 | Put | Currency Future | 6,004.0000 | 6,049.0000 | 0.750 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2009/12/14 | 8.10 | Call | Currency Future | 50.0000 | 48.0000 | (4.000) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | | | Currency Future | 6.6628 | 6.6160 | (0.702) | 0.0000 | 0.0000 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 8.50 | Put | Currency Future | 1,921.0000 | 1,965.0000 | 2.290 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.05 | Put | Currency Future | 123.0000 | 139.0000 | 13.008 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 12.65 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 10.50 | Call | Currency Future | 15.0000 | 14.0000 | (6.667) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 12.65 | Put | Currency Future | 5,990.0000 | 6,037.0000 | 0.785 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.75 | Call | Currency Future | 355.0000 | 340.0000 | (4.225) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.65 | Call | Currency Future | 392.0000 | 376.0000 | (4.082) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 8.50 | Call | Currency Future | 84.0000 | 81.0000 | (3.571) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.80 | Put | Currency Future | 475.0000 | 508.0000 | 6.947 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 14.65 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.65 | Put | Currency Future | 379.0000 | 410.0000 | 8.179 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.50 | Put | Currency Future | 32.0000 | 35.0000 | 9.375 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 14.70 | Put | Currency Future | 8,039.0000 | 8,085.0000 | 0.572 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 14.65 | Put | Currency Future | 7,989.0000 | 8,035.0000 | 0.576 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 10.50 | Put | Currency Future | 3,852.0000 | 3,898.0000 | 1.194 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.30 | Put | Currency Future | 210.0000 | 231.0000 | 10.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.05 | Call | Currency Future | 736.0000 | 705.0000 | (4.212) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 2.65 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 4.50 | Put | Currency Future | 7.0000 | 8.0000 | 14.286 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.10 | Call | Currency Future | 701.0000 | 671.0000 | (4.280) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 10.65 | Put | Currency Future | 4,000.0000 | 4,047.0000 | 1.175 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.70 | Put | Currency Future | 410.0000 | 442.0000 | 7.805 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 3.60 | Put | Currency Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 12.40 | Call | Currency Future | 4.0000 | 4.0000 | - | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD 2010/03/15 | 5.50 | Call | Currency Future | 1,195.0000 | 1,151.0000 | (3.682) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.10 | Put | Currency Future | 138.0000 | 155.0000 | 12.319 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.90 | Put | Currency Future | 543.0000 | 578.0000 | 6.446 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 3.65 | Call | Currency Future | 3,014.0000 | 2,968.0000 | (1.526) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.70 | Call | Currency Future | 373.0000 | 358.0000 | (4.021) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 3.60 | Call | Currency Future | 3,064.0000 | 3,018.0000 | (1.501) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 10.40 | Put | Currency Future | 3,753.0000 | 3,800.0000 | 1.252 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 12.50 | Call | Currency Future | 4.0000 | 3.0000 | (25.000) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.80 | Call | Currency Future | 337.0000 | 324.0000 | (3.858) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 7.10 | Call | Currency Future | 252.0000 | 242.0000 | (3.968) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 10.65 | Call | Currency Future | 13.0000 | 13.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.75 | Put | Currency Future | 442.0000 | 474.0000 | 7.240 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 4.60 | Call | Currency Future | 2,071.0000 | 2,025.0000 | (2.221) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 12.40 | Put | Currency Future | 5,741.0000 | 5,788.0000 | 0.819 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 14.50 | Put | Currency Future | 7,839.0000 | 7,885.0000 | 0.587 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.20 | Call | Currency Future | 635.0000 | 607.0000 | (4.409) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 7.00 | Put | Currency Future | 615.0000 | 651.0000 | 5.854 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 8.65 | Call | Currency Future | 77.0000 | 73.0000 | (5.195) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 2.60 | Call | Currency Future | 4,063.0000 | 4,016.0000 | (1.157) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 14.50 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 7.10 | Put | Currency Future | 689.0000 | 726.0000 | 5.370 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 3.65 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 2.60 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 14.40 | Put | Currency Future | 7,739.0000 | 7,786.0000 | 0.607 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 14.70 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.90 | Call | Currency Future | 306.0000 | 294.0000 | (3.922) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 8.65 | Put | Currency Future | 2,064.0000 | 2,107.0000 | 2.083 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.70 | Call | Currency Future | 373.0000 | 358.0000 | (4.021) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 4.60 | Put | Currency Future | 9.0000 | 9.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 10.40 | Call | Currency Future | 16.0000 | 16.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 12.70 | Put | Currency Future | 6,040.0000 | 6,087.0000 | 0.778 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.20 | Put | Currency Future | 172.0000 | 191.0000 | 11.047 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 7.00 | Call | Currency Future | 277.0000 | 267.0000 | (3.610) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 4.65 | Call | Currency Future | 2,022.0000 | 1,976.0000 | (2.275) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.45 | Call | Currency Future | 489.0000 | 466.0000 | (4.703) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.70 | Put | Currency Future | 410.0000 | 442.0000 | 7.805 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2010/03/15 | 12.60 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 14.40 | Call | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 12.50 | Put | Currency Future | 5,841.0000 | 5,887.0000 | 0.788 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 10.70 | Call | Currency Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.35 | Put | Currency Future | 231.0000 | 253.0000 | 9.524 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.65 | Put | Currency Future | 40.0000 | 48.0000 | 20.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.60 | Put | Currency Future | 38.0000 | 41.0000 | 7.895 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 8.40 | Put | Currency Future | 1,826.0000 | 1,871.0000 | 2.464 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 10.70 | Put | Currency Future | 4,050.0000 | 4,096.0000 | 1.136 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.25 | Put | Currency Future | 190.0000 | 210.0000 | 10.526 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 4.65 | Put | Currency Future | 9.0000 | 10.0000 | 11.111 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.45 | Put | Currency Future | 276.0000 | 300.0000 | 8.696 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 14.60 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 4.40 | Call | Currency Future | 2,269.0000 | 2,223.0000 | (2.027) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 4.70 | Put | Currency Future | 10.0000 | 11.0000 | 10.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.20 | Call | Currency Future | 635.0000 | 607.0000 | (4.409) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 2.65 | Call | Currency Future | 4,013.0000 | 3,966.0000 | (1.171) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.55 | Call | Currency Future | 438.0000 | 418.0000 | (4.566) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.60 | Call | Currency Future | 1,100.0000 | 1,057.0000 | (3.909) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.40 | Put | Currency Future | 28.0000 | 30.0000 | 7.143 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 4.50 | Call | Currency Future | 2,170.0000 | 2,124.0000 | (2.120) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 4.70 | Call | Currency Future | 1,973.0000 | 1,927.0000 | (2.331) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.20 | Put | Currency Future | 172.0000 | 191.0000 | 11.047 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.65 | Call | Currency Future | 1,053.0000 | 1,014.0000 | (3.704) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.40 | Put | Currency Future | 253.0000 | 276.0000 | 9.091 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.15 | Call | Currency Future | 667.0000 | 638.0000 | (4.348) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.60 | Put | Currency Future | 38.0000 | 41.0000 | 7.895 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 2.40 | Call | Currency Future | 4,263.0000 | 4,216.0000 | (1.103) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.15 | Put | Currency Future | 155.0000 | 172.0000 | 10.968 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 12.60 | Put | Currency Future | 5,941.0000 | 5,987.0000 | 0.774 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 8.40 | Call | Currency Future | 89.0000 | 87.0000 | (2.247) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.25 | Call | Currency Future | 603.0000 | 576.0000 | (4.478) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 14.60 | Put | Currency Future | 7,939.0000 | 7,985.0000 | 0.579 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.55 | Put | Currency Future | 325.0000 | 352.0000 | 8.308 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.80 | Put | Currency Future | 475.0000 | 508.0000 | 6.947 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 10.60 | Call | Currency Future | 14.0000 | 13.0000 | (7.143) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD | 2010/03/15 | 2.40 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.30 | Put | Currency Future | 210.0000 | 231.0000 | 10.000 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 10.60 | Put | Currency Future | 3,951.0000 | 3,997.0000 | 1.164 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 3.40 | Call | Currency Future | 3,264.0000 | 3,217.0000 | (1.440) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.80 | Call | Currency Future | 337.0000 | 324.0000 | (3.858) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 8.60 | Call | Currency Future | 79.0000 | 77.0000 | (2.532) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.40 | Call | Currency Future | 516.0000 | 492.0000 | (4.651) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 3.40 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.95 | Call | Currency Future | 291.0000 | 280.0000 | (3.780) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.60 | Call | Currency Future | 1,100.0000 | 1,057.0000 | (3.909) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.40 | Call | Currency Future | 1,291.0000 | 1,246.0000 | (3.486) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.85 | Put | Currency Future | 508.0000 | 542.0000 | 6.693 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 8.60 | Put | Currency Future | 2,016.0000 | 2,061.0000 | 2.232 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 3.50 | Put | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.50 | Put | Currency Future | 300.0000 | 325.0000 | 8.333 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 4.40 | Put | Currency Future | 6.0000 | 7.0000 | 16.667 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.85 | Call | Currency Future | 321.0000 | 308.0000 | (4.050) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.30 | Call | Currency Future | 573.0000 | 547.0000 | (4.538) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 2.50 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.50 | Call | Currency Future | 463.0000 | 441.0000 | (4.752) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.95 | Put | Currency Future | 578.0000 | 614.0000 | 6.228 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.60 | Put | Currency Future | 352.0000 | 379.0000 | 7.670 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 3.70 | Put | Currency Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.35 | Call | Currency Future | 544.0000 | 519.0000 | (4.596) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 3.50 | Call | Currency Future | 3,164.0000 | 3,117.0000 | (1.485) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.60 | Call | Currency Future | 415.0000 | 395.0000 | (4.819) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 12.70 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.70 | Call | Currency Future | 1,010.0000 | 972.0000 | (3.762) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 8.70 | Call | Currency Future | 73.0000 | 70.0000 | (4.110) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 5.70 | Put | Currency Future | 47.0000 | 56.0000 | 19.149 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 8.70 | Put | Currency Future | 2,110.0000 | 2,154.0000 | 2.085 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.60 | Put | Currency Future | 352.0000 | 379.0000 | 7.670 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 6.60 | Call | Currency Future | 415.0000 | 395.0000 | (4.819) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 2.55 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 2.50 | Call | Currency Future | 4,163.0000 | 4,116.0000 | (1.129) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD | 2010/03/15 | 3.55 | 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 |
|------------|------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 20/07/2009 | ZAAD 2010/03/15 | 2.55 | Call | Currency Future | 4,113.0000 | 4,066.0000 | (1.143) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 4.55 | Call | Currency Future | 2,121.0000 | 2,074.0000 | (2.216) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.00 | Put | Currency Future | 109.0000 | 124.0000 | 13.761 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 4.55 | Put | Currency Future | 8.0000 | 8.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 3.55 | Call | Currency Future | 3,114.0000 | 3,067.0000 | (1.509) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 5.55 | Put | Currency Future | 35.0000 | 38.0000 | 8.571 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 5.55 | Call | Currency Future | 1,148.0000 | 1,104.0000 | (3.833) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 12.55 | Call | Currency Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.00 | Call | Currency Future | 772.0000 | 740.0000 | (4.145) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 12.55 | Put | Currency Future | 5,891.0000 | 5,937.0000 | 0.781 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 6.30 | Call | Currency Future | 573.0000 | 547.0000 | (4.538) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 14.55 | Call | Currency Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 14.55 | Put | Currency Future | 7,889.0000 | 7,935.0000 | 0.583 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 10.55 | Put | Currency Future | 3,901.0000 | 3,948.0000 | 1.205 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 8.55 | Call | Currency Future | 81.0000 | 79.0000 | (2.469) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 8.55 | Put | Currency Future | 1,968.0000 | 2,013.0000 | 2.287 | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 10.55 | Call | Currency Future | 14.0000 | 14.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 2.70 | Put | Currency Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 2.70 | Call | Currency Future | 3,963.0000 | 3,916.0000 | (1.186) | 0 | 0 | 0 |
| 20/07/2009 | ZAAD 2010/03/15 | 3.70 | Call | Currency Future | 2,965.0000 | 2,918.0000 | (1.585) | 0 | 0 | 0 |

Grand Total: **934,136**