



# Derivatives High/Low Report

High/Low for 27/07/2009

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
27/07/2009	\$ / R 2009/09/14			Currency Future	7.8622	7.8409	(0.271)	7.8700	7.7800	255,137
27/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	273.0000	257.0000	(5.861)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,511.0000	1,530.0000	1.257	0	0	0
27/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,838.0000	5,859.0000	0.360	0	0	0
27/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
27/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,366.0000	1,384.0000	1.318	0	0	0
27/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,441.0000	2,462.0000	0.860	0	0	0
27/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,338.0000	7,359.0000	0.286	0	0	0
27/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,788.0000	5,809.0000	0.363	0	0	0
27/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	105.0000	96.0000	(8.571)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,655.0000	1,674.0000	1.148	0	0	0
27/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,438.0000	3,460.0000	0.640	0	0	0
27/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,939.0000	2,960.0000	0.715	0	0	0
27/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,288.0000	4,309.0000	0.490	0	0	0
27/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	97.0000	99.0000	2.062	88	88	0
27/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,540.0000	2,561.0000	0.827	0	0	0
27/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,739.0000	2,761.0000	0.803	0	0	0
27/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	175.0000	163.0000	(6.857)	0	0	0
27/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,189.0000	3,210.0000	0.659	0	0	0
27/07/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	4,662.0000	4,641.0000	(0.450)	0	0	0
27/07/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	147.0000	150.0000	2.041	0	0	0
27/07/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	786.0000	765.0000	(2.672)	0	0	0
27/07/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	359.0000	341.0000	(5.014)	0	0	0
27/07/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,266.0000	1,245.0000	(1.659)	0	0	0
27/07/2009	\$ / R	2009/09/14	7.85	Call	Currency Future	248.0000	233.0000	(6.048)	0	0	0
27/07/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
27/07/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
27/07/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,789.0000	2,810.0000	0.753	0	0	0
27/07/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	2,144.0000	2,164.0000	0.933	0	0	0
27/07/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,388.0000	3,410.0000	0.649	0	0	0
27/07/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,162.0000	3,141.0000	(0.664)	0	0	0
27/07/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,212.0000	3,191.0000	(0.654)	0	0	0
27/07/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	512.0000	523.0000	2.148	0	0	0
27/07/2009	\$ / R	2009/09/14	8.35	Put	Currency Future	593.0000	605.0000	2.024	0	0	0
27/07/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/07/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
27/07/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	7,288.0000	7,309.0000	0.288	0	0	0
27/07/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	972.0000	951.0000	(2.160)	0	0	0
27/07/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	236.0000	242.0000	2.542	0	0	0
27/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/07/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,342.0000	2,363.0000	0.897	0	0	0
27/07/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
27/07/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	4,338.0000	4,359.0000	0.484	0	0	0
27/07/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	10.0000	10.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	435.0000	446.0000	2.529	418	418	25
27/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,045.0000	2,066.0000	1.027	0	0	0
27/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	533.0000	513.0000	(3.752)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	148.0000	136.0000	(8.108)	0	0	25
27/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	1,000
27/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,712.0000	4,691.0000	(0.446)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
27/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	897.0000	912.0000	1.672	0	0	0
27/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	209.0000	195.0000	(6.699)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,175.0000	1,193.0000	1.532	0	0	0
27/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	166.0000	170.0000	2.410	0	0	0
27/07/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	459.0000	440.0000	(4.139)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	124.0000	114.0000	(8.065)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	296.0000	304.0000	2.703	0	0	140
27/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	942.0000	958.0000	1.699	0	0	0
27/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,690.0000	2,711.0000	0.781	0	0	0
27/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,559.0000	1,578.0000	1.219	0	0	0
27/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	188.0000	193.0000	2.660	0	0	0
27/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	363.0000	372.0000	2.479	0	0	0
27/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	329.0000	337.0000	2.432	0	0	0
27/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	15,157
27/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,391.0000	2,412.0000	0.878	0	0	0
27/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,889.0000	2,910.0000	0.727	0	0	0
27/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,664.0000	1,642.0000	(1.322)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,714.0000	1,692.0000	(1.284)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	300.0000	283.0000	(5.667)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	161.0000	149.0000	(7.453)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	329.0000	311.0000	(5.471)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
27/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	698.0000	677.0000	(3.009)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	399.0000	408.0000	2.256	0	0	0
27/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	191.0000	178.0000	(6.806)	0	0	2,000
27/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	676.0000	690.0000	2.071	0	0	0
27/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,441.0000	2,462.0000	0.860	0	0	0
27/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,223.0000	1,240.0000	1.390	0	0	0
27/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,590.0000	2,611.0000	0.811	0	0	0
27/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,035.0000	1,051.0000	1.546	0	0	0
27/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,462.0000	1,481.0000	1.300	0	0	0
27/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,342.0000	2,363.0000	0.897	0	0	0
27/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,488.0000	3,510.0000	0.631	0	0	0
27/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,511.0000	1,530.0000	1.257	0	0	0
27/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	807.0000	822.0000	1.859	0	0	0
27/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	43.0000	43.0000	-	0	0	2,000
27/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,789.0000	2,810.0000	0.753	0	0	0
27/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
27/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	96.0000	88.0000	(8.333)	0	0	25
27/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,839.0000	2,860.0000	0.740	0	0	0
27/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,039.0000	3,060.0000	0.691	0	0	0
27/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,462.0000	4,441.0000	(0.471)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,559.0000	1,578.0000	1.219	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
27/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,288.0000	3,310.0000	0.669	0	0	0
27/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	634.0000	647.0000	2.050	0	0	0
27/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,640.0000	2,661.0000	0.795	0	0	0
27/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,095.0000	2,115.0000	0.955	0	0	0
27/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,193.0000	2,214.0000	0.958	0	0	0
27/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,962.0000	2,941.0000	(0.709)	0	0	0
27/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,938.0000	4,959.0000	0.425	0	0	0
27/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,167.0000	1,146.0000	(1.799)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	988.0000	1,005.0000	1.721	0	0	0
27/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	265.0000	272.0000	2.642	0	0	25
27/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,491.0000	2,512.0000	0.843	0	0	0
27/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,491.0000	2,512.0000	0.843	0	0	0
27/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,292.0000	2,313.0000	0.916	0	0	0
27/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,243.0000	2,263.0000	0.892	0	0	0
27/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,270.0000	1,288.0000	1.417	0	0	0
27/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	227.0000	213.0000	(6.167)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,638.0000	3,659.0000	0.577	0	0	0
27/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,465.0000	1,443.0000	(1.502)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
27/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,938.0000	3,959.0000	0.533	0	0	0
27/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,638.0000	4,659.0000	0.453	0	0	0
27/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,223.0000	1,240.0000	1.390	0	0	0
27/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	211.0000	216.0000	2.370	0	0	0
27/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,947.0000	1,967.0000	1.027	0	0	0
27/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,270.0000	1,288.0000	1.417	0	0	0
27/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	29.0000	29.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	2,054
27/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,081.0000	1,098.0000	1.573	0	0	0
27/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,069.0000	1,047.0000	(2.058)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	741.0000	720.0000	(2.834)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	552.0000	564.0000	2.174	0	0	0
27/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,239.0000	3,260.0000	0.648	0	0	0
27/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,538.0000	7,559.0000	0.279	0	0	0
27/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	473.0000	484.0000	2.326	0	0	140
27/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,540.0000	2,561.0000	0.827	0	0	0
27/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	613.0000	593.0000	(3.263)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	211.0000	216.0000	2.370	0	0	0
27/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,038.0000	6,059.0000	0.348	0	0	0
27/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	135.0000	125.0000	(7.407)	0	0	110
27/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,538.0000	4,559.0000	0.463	0	0	0
27/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,898.0000	1,918.0000	1.054	0	0	0
27/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	273.0000	257.0000	(5.861)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	47.0000	42.0000	(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
27/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	100
27/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,947.0000	1,967.0000	1.027	0	0	0
27/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
27/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,849.0000	1,869.0000	1.082	0	0	0
27/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,243.0000	2,263.0000	0.892	0	0	0
27/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,849.0000	1,869.0000	1.082	0	0	0
27/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,752.0000	1,771.0000	1.084	0	0	0
27/07/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	1,913.0000	1,892.0000	(1.098)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	852.0000	867.0000	1.761	0	0	0
27/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,365.0000	1,344.0000	(1.538)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,414.0000	1,433.0000	1.344	0	0	0
27/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	878.0000	856.0000	(2.506)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
27/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	655.0000	634.0000	(3.206)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,800.0000	1,820.0000	1.111	0	0	0
27/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,739.0000	2,761.0000	0.803	0	0	0
27/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/07/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	2,912.0000	2,891.0000	(0.721)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	89.0000	81.0000	(8.989)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	763.0000	777.0000	1.835	0	0	0
27/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
27/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,338.0000	3,360.0000	0.659	0	0	0
27/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
27/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	128.0000	131.0000	2.344	0	0	200
27/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,193.0000	2,214.0000	0.958	0	0	0
27/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,118.0000	1,097.0000	(1.878)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,996.0000	2,016.0000	1.002	0	0	0
27/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,989.0000	3,010.0000	0.703	0	0	0
27/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	200
27/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	897.0000	912.0000	1.672	0	0	0
27/07/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	719.0000	733.0000	1.947	0	0	0
27/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
27/07/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	6,138.0000	6,159.0000	0.342	0	0	0
27/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,703.0000	1,723.0000	1.174	0	0	0
27/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	209.0000	195.0000	(6.699)	0	0	0
27/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,888.0000	4,909.0000	0.430	0	0	0
27/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,690.0000	2,711.0000	0.781	0	0	0
27/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	296.0000	304.0000	2.703	0	0	0
27/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	391.0000	372.0000	(4.859)	0	0	13,157
27/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,045.0000	2,066.0000	1.027	0	0	0
27/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,239.0000	3,260.0000	0.648	0	0	0
27/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,607.0000	1,626.0000	1.182	0	0	0
27/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	1,963.0000	1,942.0000	(1.070)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
27/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,088.0000	6,109.0000	0.345	0	0	0
27/07/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,762.0000	3,741.0000	(0.558)	0	0	0
27/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	89.0000	81.0000	(8.989)	0	0	140
27/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,128.0000	1,145.0000	1.507	0	0	0
27/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,989.0000	3,010.0000	0.703	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,988.0000	4,009.0000	0.527	0	0	0
27/07/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	4,038.0000	4,059.0000	0.520	0	0	0
27/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,800.0000	1,820.0000	1.111	0	0	0
27/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,607.0000	1,626.0000	1.182	0	0	0
27/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	676.0000	690.0000	2.071	0	0	0
27/07/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,703.0000	1,723.0000	1.174	0	0	0
27/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
27/07/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	3,912.0000	3,891.0000	(0.537)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,217.0000	1,195.0000	(1.808)	0	0	0
27/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	30
27/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,863.0000	1,842.0000	(1.127)	0	0	0
27/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,292.0000	2,313.0000	0.916	0	0	0
27/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	925.0000	903.0000	(2.378)	0	0	0
27/07/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,512.0000	3,491.0000	(0.598)	0	0	0
27/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,888.0000	3,909.0000	0.540	0	0	0
27/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,318.0000	1,336.0000	1.366	0	0	0
27/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/07/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,488.0000	6,509.0000	0.324	0	0	0
27/07/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,338.0000	6,359.0000	0.331	0	0	0
27/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,089.0000	3,110.0000	0.680	0	0	0
27/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,139.0000	3,160.0000	0.669	0	0	0
27/07/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,012.0000	3,991.0000	(0.523)	0	0	0
27/07/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,939.0000	2,960.0000	0.715	0	0	0
27/07/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,996.0000	2,016.0000	1.002	0	0	0
27/07/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	4,988.0000	5,009.0000	0.421	0	0	0
27/07/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,138.0000	5,159.0000	0.409	0	0	0
27/07/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,039.0000	3,060.0000	0.691	0	0	0
27/07/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	2,095.0000	2,115.0000	0.955	0	0	0
27/07/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,838.0000	3,859.0000	0.547	0	0	0
27/07/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,438.0000	6,459.0000	0.326	0	0	0
27/07/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,514.0000	1,493.0000	(1.387)	0	0	0
27/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	3,862.0000	3,841.0000	(0.544)	0	0	0
27/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	3,012.0000	2,991.0000	(0.697)	0	0	0
27/07/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,564.0000	1,543.0000	(1.343)	0	0	0
27/07/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	13.85	Put	Currency Future	5,988.0000	6,009.0000	0.351	0	0	0
27/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,189.0000	3,210.0000	0.659	0	0	0
27/07/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,612.0000	3,591.0000	(0.581)	0	0	0
27/07/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,462.0000	3,441.0000	(0.607)	0	0	0
27/07/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	6,388.0000	6,409.0000	0.329	0	0	0
27/07/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,366.0000	1,384.0000	1.318	0	0	0
27/07/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	5,038.0000	5,059.0000	0.417	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,438.0000	4,459.0000	0.473	0	0	0
27/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,788.0000	3,809.0000	0.554	0	0	0
27/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
27/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,612.0000	2,591.0000	(0.804)	0	0	0
27/07/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,788.0000	4,809.0000	0.439	0	0	0
27/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,752.0000	1,771.0000	1.084	0	0	0
27/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,512.0000	2,491.0000	(0.836)	0	0	0
27/07/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,538.0000	6,559.0000	0.321	0	0	0
27/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,838.0000	4,859.0000	0.434	0	0	0
27/07/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,962.0000	3,941.0000	(0.530)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,020.0000	998.0000	(2.157)	0	0	0
27/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
27/07/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	61.0000	61.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,538.0000	3,560.0000	0.622	0	0	0
27/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	925.0000	903.0000	(2.378)	0	0	0
27/07/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	6,238.0000	6,259.0000	0.337	0	0	0
27/07/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,013.0000	1,992.0000	(1.043)	0	0	0
27/07/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,462.0000	2,441.0000	(0.853)	0	0	0
27/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,488.0000	4,509.0000	0.468	0	0	0
27/07/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,662.0000	2,641.0000	(0.789)	0	0	0
27/07/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,562.0000	3,541.0000	(0.590)	0	0	0
27/07/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	496.0000	476.0000	(4.032)	0	0	0
27/07/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	573.0000	552.0000	(3.665)	0	0	0
27/07/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/07/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,562.0000	2,541.0000	(0.820)	0	0	0
27/07/2009	\$ / R	2009/09/14	5.00	Call	Currency Future	2,862.0000	2,841.0000	(0.734)	0	0	0
27/07/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,588.0000	3,609.0000	0.585	0	0	0
27/07/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,738.0000	4,759.0000	0.443	0	0	0
27/07/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	83.0000	85.0000	2.410	0	0	0
27/07/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,738.0000	3,759.0000	0.562	0	0	0
27/07/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,288.0000	3,310.0000	0.669	0	0	0
27/07/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,415.0000	1,394.0000	(1.484)	0	0	0
27/07/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,763.0000	1,742.0000	(1.191)	0	0	0
27/07/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,762.0000	2,741.0000	(0.760)	0	0	0
27/07/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,614.0000	1,593.0000	(1.301)	0	0	0
27/07/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,662.0000	3,641.0000	(0.573)	0	0	0
27/07/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	1,035.0000	1,051.0000	1.546	0	0	0
27/07/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,388.0000	4,409.0000	0.479	0	0	0
27/07/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,938.0000	5,959.0000	0.354	0	0	0
27/07/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,062.0000	3,041.0000	(0.686)	0	0	0
27/07/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,062.0000	4,041.0000	(0.517)	0	0	0
27/07/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,588.0000	4,609.0000	0.458	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	2,063.0000	2,041.0000	(1.066)	0	0	0
27/07/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,069.0000	1,047.0000	(2.058)	0	0	0
27/07/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,888.0000	5,909.0000	0.357	0	0	0
27/07/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,113.0000	2,091.0000	(1.041)	0	0	0
27/07/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,112.0000	3,091.0000	(0.675)	0	0	0
27/07/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,112.0000	4,091.0000	(0.511)	0	0	0
27/07/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/12/14			Currency Future	7.9985	7.9776	(0.261)	7.9900	7.9900	46,897
27/07/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	380.0000	369.0000	(2.895)	0	0	0
27/07/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,086.0000	1,102.0000	1.473	0	0	0
27/07/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,847.0000	2,868.0000	0.738	0	0	0
27/07/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
27/07/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	626.0000	610.0000	(2.556)	0	0	0
27/07/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
27/07/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/07/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	419.0000	428.0000	2.148	0	0	0
27/07/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	399.0000	387.0000	(3.008)	0	0	0
27/07/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	841.0000	855.0000	1.665	0	0	0
27/07/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,178.0000	2,197.0000	0.872	0	0	0
27/07/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	365.0000	373.0000	2.192	0	0	0
27/07/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	1.0000	6.0000	500.000	0	0	0
27/07/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
27/07/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,105.0000	1,085.0000	(1.810)	0	0	0
27/07/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	582.0000	592.0000	1.718	0	0	0
27/07/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	240.0000	232.0000	(3.333)	0	0	0
27/07/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,702.0000	2,723.0000	0.777	0	0	0
27/07/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	464.0000	451.0000	(2.802)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,563.0000	4,588.0000	0.548	0	0	0
27/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,366.0000	4,390.0000	0.550	0	0	0
27/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	392.0000	400.0000	2.041	0	0	0
27/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	51.0000	51.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,859.0000	4,885.0000	0.535	0	0	0
27/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,455.0000	5,481.0000	0.477	0	0	0
27/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
27/07/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	418.0000	405.0000	(3.110)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	330.0000	320.0000	(3.030)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,435.0000	1,453.0000	1.254	0	0	0
27/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,510.0000	2,531.0000	0.837	0	0	0
27/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	157.0000	152.0000	(3.185)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
27/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,188.0000	3,209.0000	0.659	0	0	0
27/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,258.0000	1,275.0000	1.351	0	0	0
27/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,003.0000	6,028.0000	0.416	0	0	0
27/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,989.0000	2,008.0000	0.955	0	0	0
27/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,571.0000	1,589.0000	1.146	0	0	0
27/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,799.0000	2,820.0000	0.750	0	0	0
27/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	38.0000	38.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
27/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	292.0000	298.0000	2.055	0	0	0
27/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,003.0000	1,018.0000	1.496	0	0	0
27/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	11,110
27/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	450.0000	459.0000	2.000	0	0	0
27/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	47.0000	47.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
27/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,754.0000	5,779.0000	0.434	0	0	0
27/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,319.0000	2,339.0000	0.862	0	0	0
27/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	921.0000	935.0000	1.520	0	0	0
27/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	6.0000	11.0000	83.333	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
27/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	440.0000	427.0000	(2.955)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,414.0000	2,435.0000	0.870	0	0	0
27/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,876.0000	3,898.0000	0.568	0	0	0
27/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	540.0000	526.0000	(2.593)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	46.0000	46.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,121.0000	4,144.0000	0.558	0	0	0
27/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	248.0000	253.0000	2.016	0	0	0
27/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,699.0000	4,678.0000	(0.447)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	201.0000	195.0000	(2.985)	0	0	75
27/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,008.0000	5,034.0000	0.519	0	0	0
27/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	841.0000	855.0000	1.665	0	0	0
27/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	46.0000	46.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	8.0000	12.0000	50.000	0	0	0
27/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,044.0000	1,059.0000	1.437	0	0	0
27/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	270.0000	275.0000	1.852	0	0	0
27/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	689.0000	701.0000	1.742	0	0	0
27/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	240.0000	232.0000	(3.333)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,302.0000	1,319.0000	1.306	0	0	0
27/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	120.0000	117.0000	(2.500)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
27/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
27/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,199.0000	3,179.0000	(0.625)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	220.0000	213.0000	(3.182)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	287.0000	278.0000	(3.136)	0	0	247
27/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	170.0000	165.0000	(2.941)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,268.0000	4,292.0000	0.562	0	0	0
27/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,286.0000	3,307.0000	0.639	0	0	0
27/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
27/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	315.0000	322.0000	2.222	0	0	0
27/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	262.0000	254.0000	(3.053)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,172.0000	1,188.0000	1.365	0	0	0
27/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,895.0000	1,914.0000	1.003	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	9.0000	14.0000	55.556	0	0	0
27/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,679.0000	3,700.0000	0.571	0	0	0
27/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
27/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,355.0000	5,381.0000	0.486	0	0	0
27/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	764.0000	777.0000	1.702	0	0	0
27/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	399.0000	387.0000	(3.008)	0	0	0
27/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,654.0000	5,680.0000	0.460	0	0	0
27/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,473.0000	1,452.0000	(1.426)	0	0	0
27/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,302.0000	7,324.0000	0.301	0	0	0
27/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,826.0000	3,848.0000	0.575	0	0	0
27/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
27/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	292.0000	298.0000	2.055	0	0	0
27/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,240.0000	1,220.0000	(1.613)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	514.0000	524.0000	1.946	0	0	0
27/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,462.0000	2,483.0000	0.853	0	0	0
27/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,139.0000	3,161.0000	0.701	0	0	0
27/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
27/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	42.0000	42.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	514.0000	500.0000	(2.724)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	482.0000	491.0000	1.867	0	0	0
27/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	185.0000	179.0000	(3.243)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	450.0000	459.0000	2.000	0	0	0
27/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	568.0000	553.0000	(2.641)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
27/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,252.0000	7,274.0000	0.303	0	0	0
27/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	145.0000	141.0000	(2.759)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	540.0000	526.0000	(2.593)	0	0	0
27/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,552.0000	7,573.0000	0.278	0	0	0
27/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,661.0000	4,687.0000	0.558	0	0	0
27/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	726.0000	738.0000	1.653	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	548.0000	558.0000	1.825	0	0	0
27/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,391.0000	1,408.0000	1.222	0	0	0
27/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
27/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	275.0000	266.0000	(3.273)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	346.0000	335.0000	(3.179)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	802.0000	815.0000	1.621	0	0	0
27/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,654.0000	2,675.0000	0.791	0	0	0
27/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,367.0000	2,387.0000	0.845	0	0	0
27/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
27/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
27/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,712.0000	1,692.0000	(1.168)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	142.0000	145.0000	2.113	0	0	0
27/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,286.0000	1,266.0000	(1.555)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	488.0000	475.0000	(2.664)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,317.0000	4,341.0000	0.556	0	0	0
27/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	251.0000	243.0000	(3.187)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,225.0000	2,244.0000	0.854	0	0	0
27/07/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
27/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,090.0000	3,112.0000	0.712	0	0	0
27/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	29.0000	29.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	363.0000	352.0000	(3.030)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	315.0000	305.0000	(3.175)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	8.0000	13.0000	62.500	0	0	0
27/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	39.0000	39.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,464.0000	4,489.0000	0.560	0	0	0
27/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,203.0000	2,183.0000	(0.908)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	340.0000	347.0000	2.059	0	0	0
27/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	652.0000	664.0000	1.840	0	0	0
27/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,847.0000	2,868.0000	0.738	0	0	0
27/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,810.0000	4,835.0000	0.520	0	0	0
27/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	17.0000	19.0000	11.765	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,346.0000	1,363.0000	1.263	0	0	0
27/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
27/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,253.0000	2,232.0000	(0.932)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	315.0000	305.0000	(3.175)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	210.0000	204.0000	(2.857)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,415.0000	4,440.0000	0.566	0	0	0
27/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,554.0000	5,580.0000	0.468	0	0	0
27/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	597.0000	581.0000	(2.680)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
27/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,449.0000	4,428.0000	(0.472)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	790.0000	772.0000	(2.278)	0	0	0
27/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,249.0000	3,228.0000	(0.646)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
27/07/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,225.0000	2,244.0000	0.854	0	0	0
27/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	617.0000	628.0000	1.783	0	0	0
27/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	185.0000	179.0000	(3.243)	0	0	13,513
27/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
27/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	228.0000	233.0000	2.193	0	0	0
27/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	802.0000	815.0000	1.621	0	0	0
27/07/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	157.0000	160.0000	1.911	0	0	0
27/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,663.0000	1,681.0000	1.082	0	0	0
27/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,925.0000	3,947.0000	0.561	0	0	0
27/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
27/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
27/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	251.0000	243.0000	(3.187)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	755.0000	738.0000	(2.252)	0	0	13,513
27/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,206.0000	5,232.0000	0.499	0	0	0
27/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,974.0000	3,996.0000	0.554	0	0	0
27/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,859.0000	4,885.0000	0.535	0	0	0
27/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,195.0000	1,175.0000	(1.674)	0	0	0
27/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,105.0000	1,085.0000	(1.810)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	16.0000	19.0000	18.750	0	0	1,109
27/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,178.0000	2,197.0000	0.872	0	0	0
27/07/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
27/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,256.0000	5,282.0000	0.495	0	0	0
27/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
27/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,053.0000	6,078.0000	0.413	0	0	0
27/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	657.0000	641.0000	(2.435)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
27/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	301.0000	292.0000	(2.990)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,086.0000	1,102.0000	1.473	0	0	0
27/07/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,024.0000	4,046.0000	0.547	0	0	0
27/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,384.0000	3,405.0000	0.621	0	0	0
27/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,679.0000	3,700.0000	0.571	0	0	0
27/07/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	208.0000	213.0000	2.404	0	0	0
27/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	54.0000	54.0000	-	0	0	189
27/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,129.0000	1,144.0000	1.329	0	0	0
27/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	145.0000	141.0000	(2.759)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
27/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
27/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	8.0000	12.0000	50.000	0	0	0
27/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	177.0000	172.0000	(2.825)	0	0	0
27/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,152.0000	7,174.0000	0.308	0	0	0
27/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	440.0000	427.0000	(2.955)	0	0	200
27/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	346.0000	335.0000	(3.179)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	177.0000	172.0000	(2.825)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,346.0000	1,363.0000	1.263	0	0	0
27/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,237.0000	3,258.0000	0.649	0	0	0
27/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,896.0000	2,917.0000	0.725	0	0	0
27/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,435.0000	1,453.0000	1.254	0	0	0
27/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,558.0000	2,579.0000	0.821	0	0	0
27/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	16.0000	19.0000	18.750	0	0	10,100
27/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	270.0000	275.0000	1.852	0	0	0
27/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
27/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	275.0000	266.0000	(3.273)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,571.0000	1,589.0000	1.146	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,317.0000	4,341.0000	0.556	0	0	0
27/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	568.0000	553.0000	(2.641)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	193.0000	187.0000	(3.109)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,129.0000	1,144.0000	1.329	0	0	0
27/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
27/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	617.0000	628.0000	1.783	0	0	0
27/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	120.0000	117.0000	(2.500)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	56.0000	56.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
27/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,950.0000	2,929.0000	(0.712)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	392.0000	400.0000	2.041	0	0	0
27/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	548.0000	558.0000	1.825	0	0	0
27/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,526.0000	1,543.0000	1.114	0	0	0
27/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,629.0000	3,651.0000	0.606	0	0	0
27/07/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	726.0000	738.0000	1.653	0	0	0
27/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,335.0000	3,356.0000	0.630	0	0	0
27/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	881.0000	895.0000	1.589	0	0	0
27/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,531.0000	3,553.0000	0.623	0	0	0
27/07/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,170.0000	4,193.0000	0.552	0	0	0
27/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,750.0000	2,730.0000	(0.727)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,606.0000	2,627.0000	0.806	0	0	0
27/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	229.0000	222.0000	(3.057)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
27/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,580.0000	3,602.0000	0.615	0	0	0
27/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,084.0000	2,103.0000	0.912	0	0	0
27/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,272.0000	2,292.0000	0.880	0	0	0
27/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,942.0000	1,961.0000	0.978	0	0	0
27/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,599.0000	3,578.0000	(0.583)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,711.0000	4,736.0000	0.531	0	0	0
27/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,352.0000	2,331.0000	(0.893)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,149.0000	1,129.0000	(1.741)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	270.0000	275.0000	1.852	0	0	0
27/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,379.0000	1,359.0000	(1.450)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	921.0000	935.0000	1.520	0	0	0
27/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,751.0000	2,771.0000	0.727	0	0	0
27/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,848.0000	1,867.0000	1.028	0	0	0
27/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	568.0000	553.0000	(2.641)	0	0	0
27/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
27/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	29.0000	29.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,925.0000	3,947.0000	0.561	0	0	0
27/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
27/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,104.0000	2,083.0000	(0.998)	0	0	0
27/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	962.0000	976.0000	1.455	0	0	0
27/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	193.0000	187.0000	(3.109)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
27/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	65.0000	65.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	49.0000	49.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,993.0000	3,014.0000	0.702	0	0	0
27/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
27/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,876.0000	3,898.0000	0.568	0	0	0
27/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,402.0000	7,423.0000	0.284	0	0	0
27/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
27/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
27/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,952.0000	7,973.0000	0.264	0	0	0
27/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,942.0000	1,961.0000	0.978	0	0	0
27/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
27/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
27/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,580.0000	3,602.0000	0.615	0	0	0
27/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
27/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,617.0000	1,635.0000	1.113	0	0	0
27/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
27/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,903.0000	5,928.0000	0.424	0	0	0
27/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	863.0000	844.0000	(2.202)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
27/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,061.0000	1,041.0000	(1.885)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,090.0000	3,112.0000	0.712	0	0	0
27/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	7.0000	12.0000	71.429	0	0	0
27/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
27/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,752.0000	6,775.0000	0.341	0	0	0
27/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,953.0000	5,978.0000	0.420	0	0	0
27/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
27/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,131.0000	2,150.0000	0.892	0	0	0
27/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	39.0000	39.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,003.0000	1,018.0000	1.496	0	0	0
27/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,005.0000	1,984.0000	(1.047)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	652.0000	664.0000	1.840	0	0	0
27/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	201.0000	195.0000	(2.985)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,553.0000	6,575.0000	0.336	0	0	0
27/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	220.0000	213.0000	(3.182)	0	0	0
27/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,858.0000	1,837.0000	(1.130)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,042.0000	3,063.0000	0.690	0	0	0
27/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,612.0000	4,637.0000	0.542	0	0	0
27/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,761.0000	1,740.0000	(1.193)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,000.0000	2,979.0000	(0.700)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,602.0000	6,625.0000	0.348	0	0	0
27/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	301.0000	292.0000	(2.990)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
27/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	229.0000	222.0000	(3.057)	0	0	0
27/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	826.0000	808.0000	(2.179)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,100.0000	3,079.0000	(0.677)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
27/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,826.0000	3,848.0000	0.575	0	0	0
27/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,203.0000	6,227.0000	0.387	0	0	0
27/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,252.0000	8,273.0000	0.254	0	0	0
27/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
27/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
27/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,802.0000	6,825.0000	0.338	0	0	0
27/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	115.0000	112.0000	(2.609)	0	0	3,000
27/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,044.0000	1,059.0000	1.437	0	0	0
27/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,604.0000	5,630.0000	0.464	0	0	0
27/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,661.0000	4,687.0000	0.558	0	0	0
27/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	173.0000	177.0000	2.312	0	0	0
27/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	102.0000	104.0000	1.961	0	0	0
27/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	43.0000	43.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,107.0000	5,133.0000	0.509	0	0	0
27/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
27/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	721.0000	704.0000	(2.358)	0	0	0
27/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,944.0000	2,966.0000	0.747	0	0	0
27/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
27/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	881.0000	895.0000	1.589	0	0	0
27/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,355.0000	5,381.0000	0.486	0	0	0
27/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,809.0000	1,789.0000	(1.106)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,701.0000	2,680.0000	(0.777)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,303.0000	6,326.0000	0.365	0	0	0
27/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,568.0000	1,548.0000	(1.276)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,849.0000	3,828.0000	(0.546)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
27/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
27/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,036.0000	2,056.0000	0.982	0	0	0
27/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,800.0000	2,779.0000	(0.750)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,514.0000	4,538.0000	0.532	0	0	0
27/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	114.0000	117.0000	2.632	0	0	0
27/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,551.0000	2,530.0000	(0.823)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,073.0000	4,095.0000	0.540	0	0	0
27/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
27/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,850.0000	2,829.0000	(0.737)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,253.0000	6,277.0000	0.384	0	0	0
27/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,433.0000	3,454.0000	0.612	0	0	0
27/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,202.0000	8,223.0000	0.256	0	0	0
27/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,482.0000	3,504.0000	0.632	0	0	0
27/07/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,606.0000	2,627.0000	0.806	0	0	0
27/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
27/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	102.0000	104.0000	1.961	0	0	0
27/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,052.0000	8,073.0000	0.261	0	0	0
27/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	54.0000	54.0000	-	0	0	9,530
27/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,272.0000	2,292.0000	0.880	0	0	0
27/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,349.0000	3,328.0000	(0.627)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,403.0000	6,426.0000	0.359	0	0	0
27/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,802.0000	1,820.0000	0.999	0	0	0
27/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	900.0000	882.0000	(2.000)	0	0	0
27/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,258.0000	1,275.0000	1.351	0	0	0
27/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	127.0000	130.0000	2.362	0	0	0
27/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,402.0000	8,423.0000	0.250	0	0	0
27/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,107.0000	5,133.0000	0.509	0	0	0
27/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
27/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	157.0000	152.0000	(3.185)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	2.0000	7.0000	250.000	0	0	0
27/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,952.0000	6,974.0000	0.316	0	0	0
27/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
27/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,121.0000	4,144.0000	0.558	0	0	0
27/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,057.0000	5,083.0000	0.514	0	0	0
27/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,799.0000	3,778.0000	(0.553)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,709.0000	1,727.0000	1.053	0	0	0
27/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,453.0000	6,476.0000	0.356	0	0	0
27/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	900.0000	882.0000	(2.000)	0	0	0
27/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,306.0000	5,331.0000	0.471	0	0	0
27/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,055.0000	2,034.0000	(1.022)	0	0	0
27/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,452.0000	8,473.0000	0.248	0	0	0
27/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,958.0000	4,984.0000	0.524	0	0	0
27/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,154.0000	2,133.0000	(0.975)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,335.0000	3,356.0000	0.630	0	0	0
27/07/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,019.0000	1,000.0000	(1.865)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
27/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,803.0000	5,829.0000	0.448	0	0	0
27/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,352.0000	7,374.0000	0.299	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	8.0000	13.0000	62.500	0	0	0
27/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
27/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,149.0000	3,129.0000	(0.635)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,219.0000	4,242.0000	0.545	0	0	0
27/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,749.0000	3,728.0000	(0.560)	0	0	0
27/07/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,002.0000	8,023.0000	0.262	0	0	0
27/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
27/07/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,505.0000	5,530.0000	0.454	0	0	0
27/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,699.0000	3,678.0000	(0.568)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
27/07/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,704.0000	5,729.0000	0.438	0	0	0
27/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,649.0000	3,628.0000	(0.576)	0	0	0
27/07/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,999.0000	3,978.0000	(0.525)	0	0	0
27/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,102.0000	7,124.0000	0.310	0	0	0
27/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,810.0000	4,835.0000	0.520	0	0	0
27/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,728.0000	3,750.0000	0.590	0	0	0
27/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,050.0000	3,029.0000	(0.689)	0	0	0
27/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
27/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,852.0000	6,875.0000	0.336	0	0	0
27/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,049.0000	4,028.0000	(0.519)	0	0	0
27/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	7.0000	12.0000	71.429	0	0	0
27/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,664.0000	1,643.0000	(1.262)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	129.0000	126.0000	(2.326)	0	0	0
27/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,651.0000	2,630.0000	(0.792)	0	0	0
27/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	4.0000	8.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,366.0000	4,390.0000	0.550	0	0	0
27/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
27/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,777.0000	3,799.0000	0.582	0	0	0
27/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
27/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	26.0000	26.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,302.0000	8,323.0000	0.253	0	0	0
27/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,902.0000	6,924.0000	0.319	0	0	0
27/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,036.0000	2,056.0000	0.982	0	0	0
27/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,616.0000	1,595.0000	(1.300)	0	0	0
27/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,480.0000	1,498.0000	1.216	0	0	0
27/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,601.0000	2,580.0000	(0.807)	0	0	0
27/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,405.0000	5,431.0000	0.481	0	0	0
27/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	190.0000	194.0000	2.105	0	0	0
27/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
27/07/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,503.0000	6,526.0000	0.354	0	0	0
27/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,909.0000	4,934.0000	0.509	0	0	0
27/07/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,502.0000	8,523.0000	0.247	0	0	0
27/07/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,956.0000	1,935.0000	(1.074)	0	0	0
27/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	689.0000	672.0000	(2.467)	0	0	0
27/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,949.0000	3,928.0000	(0.532)	0	0	0
27/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	22.0000	22.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	939.0000	920.0000	(2.023)	0	0	0
27/07/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,520.0000	1,500.0000	(1.316)	0	0	0
27/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,399.0000	3,378.0000	(0.618)	0	0	0
27/07/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,499.0000	3,478.0000	(0.600)	0	0	0
27/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,402.0000	2,381.0000	(0.874)	0	0	0
27/07/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
27/07/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,501.0000	2,481.0000	(0.800)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
27/07/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,426.0000	1,405.0000	(1.473)	0	0	0
27/07/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
27/07/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,153.0000	6,177.0000	0.390	0	0	0
27/07/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	91.0000	92.0000	1.099	0	0	0
27/07/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/07/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,549.0000	3,528.0000	(0.592)	0	0	0
27/07/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,152.0000	8,173.0000	0.258	0	0	0
27/07/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	4,149.0000	4,128.0000	(0.506)	0	0	0
27/07/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	5,853.0000	5,879.0000	0.444	0	0	0
27/07/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
27/07/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	7,852.0000	7,873.0000	0.267	0	0	0
27/07/2009	\$ / R	2010/03/15			Currency Future	8.1331	8.1120	(0.259)	8.1300	8.1300	2,241
27/07/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	543.0000	532.0000	(2.026)	0	0	0
27/07/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	28,101
27/07/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	316.0000	311.0000	(1.582)	0	0	0
27/07/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
27/07/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
27/07/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
27/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	148.0000	148.0000	-	0	0	0
27/07/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,255.0000	1,272.0000	1.355	0	0	0
27/07/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	271.0000	267.0000	(1.476)	0	0	0
27/07/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	656.0000	667.0000	1.677	0	0	0
27/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,681.0000	1,700.0000	1.130	0	0	0
27/07/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	304.0000	310.0000	1.974	0	0	0
27/07/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
27/07/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	608.0000	595.0000	(2.138)	0	0	0
27/07/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	489.0000	479.0000	(2.045)	0	0	0
27/07/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,696.0000	5,722.0000	0.456	0	0	0
27/07/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,908.0000	4,934.0000	0.530	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	233.0000	231.0000	(0.858)	0	0	0
27/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	122.0000	123.0000	0.820	0	0	0
27/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	475.0000	483.0000	1.684	0	0	0
27/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	977.0000	992.0000	1.535	0	0	0
27/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
27/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,550.0000	1,569.0000	1.226	0	0	0
27/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,733.0000	4,712.0000	(0.444)	0	0	0
27/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,029.0000	4,055.0000	0.645	0	0	0
27/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	279.0000	275.0000	(1.434)	0	0	17,961
27/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	902.0000	916.0000	1.552	0	0	0
27/07/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	360.0000	354.0000	(1.667)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	214.0000	212.0000	(0.935)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,780.0000	2,803.0000	0.827	0	0	0
27/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,338.0000	1,355.0000	1.271	0	0	0
27/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
27/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
27/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,006.0000	5,032.0000	0.519	0	0	0
27/07/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	385.0000	378.0000	(1.818)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	591.0000	602.0000	1.861	0	0	0
27/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	327.0000	321.0000	(1.835)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	221.0000	218.0000	(1.357)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	136.0000	136.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	271.0000	267.0000	(1.476)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	140.0000	140.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,272.0000	4,298.0000	0.609	0	0	0
27/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,522.0000	7,553.0000	0.412	0	0	0
27/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,237.0000	3,217.0000	(0.618)	0	0	0
27/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
27/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,287.0000	3,266.0000	(0.639)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,545.0000	2,568.0000	0.904	0	0	0
27/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	156.0000	156.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	787.0000	772.0000	(1.906)	0	0	0
27/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,155.0000	1,135.0000	(1.732)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,094.0000	1,109.0000	1.371	0	0	0
27/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	129.0000	130.0000	0.775	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,814.0000	1,834.0000	1.103	0	0	0
27/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,406.0000	2,428.0000	0.914	0	0	0
27/07/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,565.0000	4,591.0000	0.570	0	0	0
27/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
27/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,637.0000	1,656.0000	1.161	0	0	0
27/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	197.0000	196.0000	(0.508)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	143.0000	144.0000	0.699	0	0	0
27/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	5.0000	15.0000	200.000	0	0	0
27/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	531.0000	539.0000	1.507	0	0	0
27/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,360.0000	2,382.0000	0.932	0	0	0
27/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	564.0000	551.0000	(2.305)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,874.0000	2,897.0000	0.800	0	0	0
27/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
27/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,296.0000	2,275.0000	(0.915)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	524.0000	514.0000	(1.908)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
27/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
27/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	169.0000	168.0000	(0.592)	0	0	0
27/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,760.0000	4,786.0000	0.546	0	0	0
27/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,453.0000	2,474.0000	0.856	0	0	0
27/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,544.0000	3,569.0000	0.705	0	0	0
27/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
27/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
27/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
27/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,319.0000	1,300.0000	(1.440)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	372.0000	365.0000	(1.882)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
27/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,827.0000	2,850.0000	0.814	0	0	0
27/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
27/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	631.0000	617.0000	(2.219)	0	0	0
27/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,039.0000	3,018.0000	(0.691)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	86.0000	88.0000	2.326	0	0	0
27/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	255.0000	252.0000	(1.176)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
27/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
27/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	655.0000	641.0000	(2.137)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	288.0000	284.0000	(1.389)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	680.0000	666.0000	(2.059)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	472.0000	463.0000	(1.907)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,422.0000	1,440.0000	1.266	0	0	0
27/07/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,949.0000	1,969.0000	1.026	0	0	0
27/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,064.0000	3,088.0000	0.783	0	0	0
27/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	422.0000	429.0000	1.659	0	0	0
27/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
27/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,188.0000	3,167.0000	(0.659)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	78.0000	81.0000	3.846	0	0	0
27/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	939.0000	953.0000	1.491	0	0	0
27/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,499.0000	2,521.0000	0.880	0	0	0
27/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
27/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,351.0000	3,376.0000	0.746	0	0	0
27/07/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,055.0000	5,081.0000	0.514	0	0	0
27/07/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	448.0000	455.0000	1.563	0	0	0
27/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	203.0000	201.0000	(0.985)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,362.0000	1,343.0000	(1.395)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	560.0000	570.0000	1.786	0	0	0
27/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	57.0000	61.0000	7.018	0	0	28,101
27/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,507.0000	1,525.0000	1.194	0	0	0
27/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,178.0000	2,198.0000	0.918	0	0	0
27/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,301.0000	5,327.0000	0.490	0	0	0
27/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,639.0000	2,661.0000	0.834	0	0	0
27/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,859.0000	4,884.0000	0.515	0	0	0
27/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
27/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,764.0000	1,745.0000	(1.077)	0	0	0
27/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,016.0000	3,040.0000	0.796	0	0	0
27/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	182.0000	181.0000	(0.549)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,545.0000	2,568.0000	0.904	0	0	0
27/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,272.0000	4,298.0000	0.609	0	0	0
27/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	58.0000	63.0000	8.621	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
27/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
27/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,223.0000	4,249.0000	0.616	0	0	0
27/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
27/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,495.0000	3,520.0000	0.715	0	0	0
27/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	288.0000	284.0000	(1.389)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	122.0000	123.0000	0.820	0	0	0
27/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
27/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,770.0000	1,789.0000	1.073	0	0	0
27/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	7.0000	17.0000	142.857	0	0	0
27/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	586.0000	572.0000	(2.389)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	829.0000	842.0000	1.568	0	0	0
27/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,255.0000	1,272.0000	1.355	0	0	0
27/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,498.0000	5,524.0000	0.473	0	0	0
27/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,223.0000	2,244.0000	0.945	0	0	0
27/07/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	412.0000	404.0000	(1.942)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	723.0000	735.0000	1.660	0	0	0
27/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	102.0000	104.0000	1.961	0	0	0
27/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
27/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
27/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,536.0000	1,517.0000	(1.237)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	503.0000	510.0000	1.392	0	0	0
27/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,969.0000	2,992.0000	0.775	0	0	0
27/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,203.0000	5,229.0000	0.500	0	0	0
27/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
27/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	175.0000	179.0000	2.286	0	0	0
27/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	99.0000	102.0000	3.030	0	0	17,961
27/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	398.0000	390.0000	(2.010)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
27/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,989.0000	2,969.0000	(0.669)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	793.0000	806.0000	1.639	0	0	0
27/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,132.0000	2,152.0000	0.938	0	0	0
27/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,921.0000	2,945.0000	0.822	0	0	0
27/07/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,274.0000	7,305.0000	0.426	0	0	0
27/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,197.0000	2,176.0000	(0.956)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	441.0000	432.0000	(2.041)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	865.0000	878.0000	1.503	0	0	0
27/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	165.0000	164.0000	(0.606)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,086.0000	2,106.0000	0.959	0	0	0
27/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,252.0000	5,278.0000	0.495	0	0	0
27/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,008.0000	991.0000	(1.687)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	169.0000	168.0000	(0.592)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,269.0000	2,290.0000	0.926	0	0	0
27/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	846.0000	830.0000	(1.891)	0	0	0
27/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	758.0000	770.0000	1.583	0	0	0
27/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,594.0000	1,612.0000	1.129	0	0	0
27/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	263.0000	268.0000	1.901	0	0	0
27/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
27/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,732.0000	2,755.0000	0.842	0	0	0
27/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,592.0000	2,614.0000	0.849	0	0	0
27/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	227.0000	224.0000	(1.322)	0	0	0
27/07/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,104.0000	5,130.0000	0.509	0	0	0
27/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	426.0000	418.0000	(1.878)	0	0	0
27/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
27/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,592.0000	2,614.0000	0.849	0	0	0
27/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
27/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,464.0000	1,482.0000	1.230	0	0	0
27/07/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	689.0000	701.0000	1.742	0	0	0
27/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,314.0000	2,336.0000	0.951	0	0	0
27/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,780.0000	2,803.0000	0.827	0	0	0
27/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
27/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,133.0000	1,149.0000	1.412	0	0	0
27/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	247.0000	244.0000	(1.215)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,296.0000	1,313.0000	1.312	0	0	0
27/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,725.0000	1,745.0000	1.159	0	0	0
27/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
27/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,544.0000	3,569.0000	0.705	0	0	0
27/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	316.0000	311.0000	(1.582)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	209.0000	207.0000	(0.957)	0	0	0
27/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
27/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,639.0000	2,661.0000	0.834	0	0	0
27/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	456.0000	447.0000	(1.974)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,350.0000	5,376.0000	0.486	0	0	0
27/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	122.0000	123.0000	0.820	0	0	0
27/07/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
27/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,995.0000	2,015.0000	1.003	0	0	0
27/07/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	116.0000	117.0000	0.862	0	0	0
27/07/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	104.0000	107.0000	2.885	0	0	0
27/07/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	876.0000	861.0000	(1.712)	0	0	0
27/07/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,049.0000	2,029.0000	(0.976)	0	0	0
27/07/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
27/07/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,597.0000	5,623.0000	0.465	0	0	0
27/07/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,380.0000	1,397.0000	1.232	0	0	0
27/07/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
27/07/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,338.0000	1,355.0000	1.271	0	0	0
27/07/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,247.0000	2,226.0000	(0.935)	0	0	0
27/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	161.0000	160.0000	(0.621)	0	0	0
27/07/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	349.0000	342.0000	(2.006)	0	0	0
27/07/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,387.0000	3,366.0000	(0.620)	0	0	0
27/07/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	816.0000	801.0000	(1.838)	0	0	0
27/07/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	214.0000	212.0000	(0.935)	0	0	0
27/07/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,904.0000	1,924.0000	1.050	0	0	0
27/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
27/07/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	152.0000	152.0000	-	0	0	0
27/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	255.0000	252.0000	(1.176)	0	0	0
27/07/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
27/07/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	283.0000	289.0000	2.120	0	0	0
27/07/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	243.0000	249.0000	2.469	0	0	0
27/07/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	233.0000	231.0000	(0.858)	0	0	0
27/07/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,016.0000	3,040.0000	0.796	0	0	0
27/07/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,447.0000	3,472.0000	0.725	0	0	0
27/07/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	99.0000	102.0000	3.030	0	0	0
27/07/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,395.0000	2,374.0000	(0.877)	0	0	0
27/07/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,685.0000	3,664.0000	(0.570)	0	0	0
27/07/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,483.0000	4,462.0000	(0.468)	0	0	0
27/07/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	974.0000	957.0000	(1.745)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,550.0000	1,569.0000	1.226	0	0	0
27/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
27/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
27/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,464.0000	1,482.0000	1.230	0	0	0
27/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,016.0000	1,030.0000	1.378	0	0	0
27/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	178.0000	177.0000	(0.562)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,874.0000	2,897.0000	0.800	0	0	0
27/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,360.0000	2,382.0000	0.932	0	0	0
27/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
27/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,422.0000	1,440.0000	1.266	0	0	0
27/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
27/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	148.0000	148.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,686.0000	2,708.0000	0.819	0	0	0
27/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	143.0000	144.0000	0.699	0	0	0
27/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	247.0000	244.0000	(1.215)	0	0	0
27/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,400.0000	5,426.0000	0.481	0	0	0
27/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,718.0000	1,699.0000	(1.106)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,277.0000	1,258.0000	(1.488)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	119.0000	120.0000	0.840	0	0	0
27/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,351.0000	3,376.0000	0.746	0	0	0
27/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,467.0000	4,493.0000	0.582	0	0	0
27/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
27/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
27/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
27/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,681.0000	1,700.0000	1.130	0	0	0
27/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
27/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,214.0000	1,230.0000	1.318	0	0	0
27/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	240.0000	237.0000	(1.250)	0	0	0
27/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
27/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,175.0000	4,201.0000	0.623	0	0	0
27/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,592.0000	2,572.0000	(0.772)	0	0	0
27/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
27/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	297.0000	292.0000	(1.684)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	209.0000	207.0000	(0.957)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	178.0000	177.0000	(0.562)	0	0	0
27/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	225.0000	230.0000	2.222	0	0	0
27/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
27/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
27/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,079.0000	1,062.0000	(1.576)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,581.0000	1,562.0000	(1.202)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,725.0000	1,745.0000	1.159	0	0	0
27/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,995.0000	2,015.0000	1.003	0	0	0
27/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,111.0000	3,136.0000	0.804	0	0	0
27/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	908.0000	892.0000	(1.762)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,626.0000	1,607.0000	(1.169)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	94.0000	96.0000	2.128	0	0	0
27/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,086.0000	2,106.0000	0.959	0	0	0
27/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,932.0000	3,957.0000	0.636	0	0	0
27/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,178.0000	2,198.0000	0.918	0	0	0
27/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
27/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,692.0000	2,671.0000	(0.780)	0	0	0
27/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	146.0000	150.0000	2.740	0	0	0
27/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,159.0000	3,183.0000	0.760	0	0	0
27/07/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
27/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,844.0000	5,870.0000	0.445	0	0	0
27/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,448.0000	1,429.0000	(1.312)	0	0	0
27/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,940.0000	2,919.0000	(0.714)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,054.0000	1,070.0000	1.518	0	0	0
27/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	92.0000	95.0000	3.261	0	0	0
27/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
27/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,786.0000	3,811.0000	0.660	0	0	0
27/07/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
27/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
27/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,070.0000	8,100.0000	0.372	0	0	0
27/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	337.0000	332.0000	(1.484)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	161.0000	160.0000	(0.621)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,064.0000	3,088.0000	0.783	0	0	0
27/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,957.0000	4,983.0000	0.525	0	0	0
27/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	3.0000	12.0000	300.000	0	0	0
27/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,935.0000	3,913.0000	(0.559)	0	0	0
27/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	191.0000	195.0000	2.094	0	0	0
27/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,592.0000	3,617.0000	0.696	0	0	0
27/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
27/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,586.0000	3,565.0000	(0.586)	0	0	0
27/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,091.0000	6,117.0000	0.427	0	0	0
27/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,785.0000	3,764.0000	(0.555)	0	0	0
27/07/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,689.0000	3,714.0000	0.678	0	0	0
27/07/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
27/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
27/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
27/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,133.0000	1,149.0000	1.412	0	0	0
27/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,835.0000	3,814.0000	(0.548)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,827.0000	2,850.0000	0.814	0	0	0
27/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	192.0000	191.0000	(0.521)	0	0	0
27/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
27/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	112.0000	114.0000	1.786	0	0	0
27/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
27/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,516.0000	4,542.0000	0.576	0	0	0
27/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,195.0000	1,176.0000	(1.590)	0	0	0
27/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,791.0000	2,770.0000	(0.752)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
27/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,303.0000	3,327.0000	0.727	0	0	0
27/07/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	307.0000	302.0000	(1.629)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,034.0000	4,013.0000	(0.521)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,811.0000	1,792.0000	(1.049)	0	0	0
27/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
27/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
27/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,449.0000	5,475.0000	0.477	0	0	0
27/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,173.0000	1,190.0000	1.449	0	0	0
27/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,614.0000	4,639.0000	0.542	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	24.0000	29.0000	20.833	0	0	0
27/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	397.0000	404.0000	1.763	0	0	0
27/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,543.0000	2,522.0000	(0.826)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,735.0000	3,714.0000	(0.562)	0	0	0
27/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,858.0000	1,839.0000	(1.023)	0	0	0
27/07/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,153.0000	5,179.0000	0.505	0	0	0
27/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,223.0000	2,244.0000	0.945	0	0	0
27/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
27/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,840.0000	2,820.0000	(0.704)	0	0	0
27/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,255.0000	3,279.0000	0.737	0	0	0
27/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,795.0000	5,821.0000	0.449	0	0	0
27/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
27/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,088.0000	3,068.0000	(0.648)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,536.0000	3,515.0000	(0.594)	0	0	0
27/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,389.0000	3,414.0000	0.738	0	0	0
27/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,737.0000	3,763.0000	0.696	0	0	0
27/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	349.0000	355.0000	1.719	0	0	0
27/07/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
27/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,099.0000	2,078.0000	(1.000)	0	0	0
27/07/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,483.0000	6,512.0000	0.447	0	0	0
27/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
27/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	263.0000	259.0000	(1.521)	0	0	0
27/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	16.0000	24.0000	50.000	0	0	0
27/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,207.0000	3,231.0000	0.748	0	0	0
27/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,303.0000	3,327.0000	0.727	0	0	0
27/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	2.0000	10.0000	400.000	0	0	0
27/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
27/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,548.0000	5,574.0000	0.469	0	0	0
27/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
27/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,741.0000	2,720.0000	(0.766)	0	0	0
27/07/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	19.0000	26.0000	36.842	0	0	0
27/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	86.0000	89.0000	3.488	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
27/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,469.0000	8,498.0000	0.342	0	0	0
27/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,399.0000	3,424.0000	0.736	0	0	0
27/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	203.0000	201.0000	(0.985)	0	0	0
27/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,859.0000	1,879.0000	1.076	0	0	0
27/07/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	16.0000	24.0000	50.000	0	0	0
27/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	940.0000	924.0000	(1.702)	0	0	0
27/07/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,336.0000	6,364.0000	0.442	0	0	0
27/07/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	132.0000	136.0000	3.030	0	0	0
27/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
27/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	156.0000	156.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,532.0000	6,562.0000	0.459	0	0	0
27/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
27/07/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,319.0000	8,349.0000	0.361	0	0	0
27/07/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	3.0000	12.0000	300.000	0	0	0
27/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,770.0000	1,789.0000	1.073	0	0	0
27/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
27/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,132.0000	2,152.0000	0.938	0	0	0
27/07/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,494.0000	2,473.0000	(0.842)	0	0	0
27/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,238.0000	6,265.0000	0.433	0	0	0
27/07/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,078.0000	4,103.0000	0.613	0	0	0
27/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
27/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	732.0000	717.0000	(2.049)	0	0	0
27/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,314.0000	2,336.0000	0.951	0	0	0
27/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	165.0000	164.0000	(0.606)	0	0	0
27/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,519.0000	8,547.0000	0.329	0	0	0
27/07/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,020.0000	8,050.0000	0.374	0	0	0
27/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,640.0000	3,666.0000	0.714	0	0	0
27/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,434.0000	6,463.0000	0.451	0	0	0
27/07/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	2.0000	9.0000	350.000	0	0	0
27/07/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
27/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,418.0000	4,444.0000	0.589	0	0	0
27/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	17.0000	25.0000	47.059	0	0	0
27/07/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,115.0000	1,098.0000	(1.525)	0	0	0
27/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,809.0000	4,835.0000	0.541	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
27/07/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,321.0000	4,347.0000	0.602	0	0	0
27/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
27/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,970.0000	8,001.0000	0.389	0	0	0
27/07/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,984.0000	3,963.0000	(0.527)	0	0	0
27/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
27/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
27/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	3.0000	13.0000	333.333	0	0	0
27/07/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,000.0000	1,981.0000	(0.950)	0	0	0
27/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,255.0000	3,279.0000	0.737	0	0	0
27/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,040.0000	2,061.0000	1.029	0	0	0
27/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
27/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
27/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
27/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,993.0000	6,019.0000	0.434	0	0	0
27/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	2.0000	11.0000	450.000	0	0	0
27/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,859.0000	1,879.0000	1.076	0	0	0
27/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	173.0000	173.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,904.0000	1,924.0000	1.050	0	0	0
27/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	2.0000	10.0000	400.000	0	0	0
27/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,219.0000	8,249.0000	0.365	0	0	0
27/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,737.0000	3,763.0000	0.696	0	0	0
27/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,369.0000	4,395.0000	0.595	0	0	0
27/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,419.0000	8,448.0000	0.344	0	0	0
27/07/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,486.0000	3,465.0000	(0.602)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,834.0000	3,860.0000	0.678	0	0	0
27/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
27/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
27/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	20.0000	27.0000	35.000	0	0	0
27/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,894.0000	5,920.0000	0.441	0	0	0
27/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
27/07/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	2.0000	11.0000	450.000	0	0	0
27/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	192.0000	191.0000	(0.521)	0	0	0
27/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,269.0000	8,299.0000	0.363	0	0	0
27/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,287.0000	6,315.0000	0.445	0	0	0
27/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	207.0000	212.0000	2.415	0	0	0
27/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
27/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	2.0000	11.0000	450.000	0	0	0
27/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,786.0000	3,811.0000	0.660	0	0	0
27/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
27/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
27/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
27/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,189.0000	6,216.0000	0.436	0	0	0
27/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,883.0000	3,909.0000	0.670	0	0	0
27/07/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	63.0000	68.0000	7.937	0	0	0
27/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,042.0000	6,068.0000	0.430	0	0	0
27/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
27/07/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,980.0000	4,006.0000	0.653	0	0	0
27/07/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	3.0000	13.0000	333.333	0	0	0
27/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
27/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,953.0000	1,933.0000	(1.024)	0	0	0
27/07/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	5,943.0000	5,969.0000	0.437	0	0	0
27/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,111.0000	3,136.0000	0.804	0	0	0
27/07/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
27/07/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,920.0000	7,951.0000	0.391	0	0	0
27/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
27/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,672.0000	1,653.0000	(1.136)	0	0	0
27/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,642.0000	2,621.0000	(0.795)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,084.0000	4,063.0000	(0.514)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	3.0000	11.0000	266.667	0	0	0
27/07/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,635.0000	3,614.0000	(0.578)	0	0	0
27/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,436.0000	3,415.0000	(0.611)	0	0	0
27/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,126.0000	4,152.0000	0.630	0	0	0
27/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,169.0000	8,199.0000	0.367	0	0	0
27/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,444.0000	2,423.0000	(0.859)	0	0	0
27/07/2009	\$ / R 2010/03/15	5.70	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
27/07/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,492.0000	1,473.0000	(1.273)	0	0	0
27/07/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	759.0000	744.0000	(1.976)	0	0	0
27/07/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
27/07/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	326.0000	332.0000	1.840	0	0	0
27/07/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
27/07/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	3,138.0000	3,117.0000	(0.669)	0	0	0
27/07/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	4,134.0000	4,113.0000	(0.508)	0	0	0
27/07/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	1,236.0000	1,217.0000	(1.537)	0	0	0
27/07/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,870.0000	7,901.0000	0.394	0	0	0
27/07/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/07/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	103.0000	105.0000	1.942	0	0	0
27/07/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	3.0000	13.0000	333.333	0	0	0
27/07/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	2,148.0000	2,127.0000	(0.978)	0	0	0
27/07/2009	\$ / R	2010/06/14			Currency Future	8.2658	8.2443	(0.260)	0.0000	0.0000	0
27/07/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	985.0000	970.0000	(1.523)	0	0	0
27/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	53.0000	66.0000	24.528	0	0	0
27/07/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	491.0000	484.0000	(1.426)	0	0	0
27/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	240.0000	240.0000	-	0	0	0
27/07/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	32.0000	43.0000	34.375	0	0	0
27/07/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,025.0000	1,040.0000	1.463	0	0	0
27/07/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	312.0000	310.0000	(0.641)	0	0	0
27/07/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,095.0000	2,117.0000	1.050	0	0	0
27/07/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,038.0000	6,071.0000	0.547	0	0	0
27/07/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	596.0000	586.0000	(1.678)	0	0	0
27/07/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,746.0000	1,766.0000	1.145	0	0	0
27/07/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	261.0000	261.0000	-	0	0	0
27/07/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,517.0000	4,495.0000	(0.487)	0	0	0
27/07/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,253.0000	5,287.0000	0.647	0	0	0
27/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,919.0000	1,940.0000	1.094	0	0	0
27/07/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	780.0000	792.0000	1.538	0	0	0
27/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,274.0000	2,296.0000	0.967	0	0	0
27/07/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	668.0000	657.0000	(1.647)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	848.0000	860.0000	1.415	0	0	0
27/07/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	441.0000	436.0000	(1.134)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,577.0000	1,596.0000	1.205	0	0	0
27/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,235.0000	4,268.0000	0.779	0	0	0
27/07/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,516.0000	7,549.0000	0.439	0	0	0
27/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	652.0000	662.0000	1.534	0	0	0
27/07/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	319.0000	317.0000	(0.627)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	101.0000	112.0000	10.891	0	0	0
27/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	386.0000	393.0000	1.813	0	0	0
27/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	537.0000	546.0000	1.676	0	0	0
27/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	901.0000	887.0000	(1.554)	0	0	0
27/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	709.0000	697.0000	(1.693)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,176.0000	1,191.0000	1.276	0	0	0
27/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,704.0000	1,723.0000	1.115	0	0	0
27/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	753.0000	741.0000	(1.594)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	351.0000	348.0000	(0.855)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	343.0000	340.0000	(0.875)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	285.0000	284.0000	(0.351)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,832.0000	1,852.0000	1.092	0	0	0
27/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	715.0000	726.0000	1.538	0	0	0
27/07/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,062.0000	1,077.0000	1.412	0	0	0
27/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	298.0000	297.0000	(0.336)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	95.0000	107.0000	12.632	0	0	0
27/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	594.0000	603.0000	1.515	0	0	0
27/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,379.0000	4,413.0000	0.776	0	0	0
27/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,185.0000	2,206.0000	0.961	0	0	0
27/07/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	564.0000	555.0000	(1.596)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	273.0000	272.0000	(0.366)	0	0	0
27/07/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	989.0000	1,003.0000	1.416	0	0	0
27/07/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,007.0000	2,028.0000	1.046	0	0	0
27/07/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	688.0000	677.0000	(1.599)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,141.0000	3,170.0000	0.923	0	0	0
27/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,094.0000	3,123.0000	0.937	0	0	0
27/07/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	623.0000	632.0000	1.445	0	0	0
27/07/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	478.0000	471.0000	(1.464)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	256.0000	256.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	510.0000	519.0000	1.765	0	0	0
27/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
27/07/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,140.0000	2,161.0000	0.981	0	0	0
27/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	776.0000	763.0000	(1.675)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,876.0000	1,896.0000	1.066	0	0	0
27/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,091.0000	4,124.0000	0.807	0	0	0
27/07/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	58.0000	70.0000	20.690	0	0	0
27/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,009.0000	5,043.0000	0.679	0	0	0
27/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,536.0000	1,554.0000	1.172	0	0	0
27/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	957.0000	941.0000	(1.672)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,792.0000	5,826.0000	0.587	0	0	0
27/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	69.0000	81.0000	17.391	0	0	0
27/07/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	505.0000	497.0000	(1.584)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	251.0000	251.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	291.0000	290.0000	(0.344)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,963.0000	1,984.0000	1.070	0	0	0
27/07/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	35.0000	46.0000	31.429	0	0	0
27/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,155.0000	5,189.0000	0.660	0	0	0
27/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,789.0000	1,809.0000	1.118	0	0	0
27/07/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,755.0000	3,787.0000	0.852	0	0	0
27/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,876.0000	1,896.0000	1.066	0	0	0
27/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	341.0000	347.0000	1.760	0	0	0
27/07/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,269.0000	7,302.0000	0.454	0	0	0
27/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	160.0000	167.0000	4.375	0	0	0
27/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	279.0000	278.0000	(0.358)	0	0	0
27/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,400.0000	5,433.0000	0.611	0	0	0
27/07/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	533.0000	525.0000	(1.501)	0	0	0
27/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	465.0000	459.0000	(1.290)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,963.0000	1,984.0000	1.070	0	0	0
27/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	378.0000	374.0000	(1.058)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,331.0000	4,364.0000	0.762	0	0	0
27/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	181.0000	184.0000	1.657	0	0	0
27/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	91.0000	103.0000	13.187	0	0	0
27/07/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	814.0000	826.0000	1.474	0	0	0
27/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,427.0000	4,461.0000	0.768	0	0	0
27/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,413.0000	1,430.0000	1.203	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,633.0000	2,658.0000	0.949	0	0	0
27/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
27/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	71.0000	83.0000	16.901	0	0	0
27/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	65.0000	78.0000	20.000	0	0	0
27/07/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	580.0000	570.0000	(1.724)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	93.0000	105.0000	12.903	0	0	0
27/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	320.0000	326.0000	1.875	0	0	0
27/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	97.0000	109.0000	12.371	0	0	0
27/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,187.0000	4,220.0000	0.788	0	0	0
27/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,517.0000	3,548.0000	0.881	0	0	0
27/07/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	882.0000	895.0000	1.474	0	0	0
27/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	917.0000	931.0000	1.527	0	0	0
27/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	305.0000	303.0000	(0.656)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	121.0000	131.0000	8.264	0	0	21,978
27/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,452.0000	2,476.0000	0.979	0	0	0
27/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,027.0000	3,006.0000	(0.694)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	174.0000	180.0000	3.448	0	0	0
27/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	131.0000	140.0000	6.870	0	0	0
27/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	103.0000	114.0000	10.680	0	0	0
27/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	169.0000	172.0000	1.775	0	0	0
27/07/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	548.0000	539.0000	(1.642)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,661.0000	1,680.0000	1.144	0	0	0
27/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	369.0000	365.0000	(1.084)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,613.0000	1,591.0000	(1.364)	0	0	0
27/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,766.0000	4,745.0000	(0.441)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,565.0000	3,596.0000	0.870	0	0	0
27/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,077.0000	3,055.0000	(0.715)	0	0	0
27/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,285.0000	1,266.0000	(1.479)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	327.0000	325.0000	(0.612)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	351.0000	348.0000	(0.855)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	90.0000	102.0000	13.333	0	0	0
27/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	133.0000	143.0000	7.519	0	0	0
27/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	631.0000	620.0000	(1.743)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	279.0000	278.0000	(0.358)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	107.0000	118.0000	10.280	0	0	0
27/07/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	156.0000	164.0000	5.128	0	0	0
27/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,908.0000	2,936.0000	0.963	0	0	0
27/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,524.0000	4,557.0000	0.729	0	0	0
27/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,106.0000	2,083.0000	(1.092)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,494.0000	1,512.0000	1.205	0	0	0
27/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,043.0000	4,076.0000	0.816	0	0	0
27/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	97.0000	96.0000	(1.031)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,275.0000	3,253.0000	(0.672)	0	0	0
27/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,246.0000	1,228.0000	(1.445)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	150.0000	158.0000	5.333	0	0	0
27/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,470.0000	3,501.0000	0.893	0	0	0
27/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	360.0000	357.0000	(0.833)	0	0	2,557
27/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,292.0000	1,309.0000	1.316	0	0	0
27/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	228.0000	230.0000	0.877	0	0	0
27/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,832.0000	1,852.0000	1.092	0	0	0
27/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,453.0000	1,471.0000	1.239	0	0	0
27/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,831.0000	1,808.0000	(1.256)	0	0	0
27/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,497.0000	5,531.0000	0.619	0	0	0
27/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,234.0000	3,264.0000	0.928	0	0	0
27/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,542.0000	2,567.0000	0.983	0	0	0
27/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	683.0000	694.0000	1.611	0	0	0
27/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	953.0000	966.0000	1.364	0	0	0
27/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	408.0000	403.0000	(1.225)	0	0	21,978
27/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
27/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	649.0000	638.0000	(1.695)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	110.0000	122.0000	10.909	0	0	29,153
27/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	267.0000	266.0000	(0.375)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	218.0000	220.0000	0.917	0	0	0
27/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,324.0000	1,305.0000	(1.435)	0	0	0
27/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	519.0000	511.0000	(1.541)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,332.0000	1,349.0000	1.276	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,051.0000	2,072.0000	1.024	0	0	0
27/07/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,536.0000	1,554.0000	1.172	0	0	0
27/07/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	875.0000	861.0000	(1.600)	0	0	0
27/07/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	199.0000	203.0000	2.010	0	0	0
27/07/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	136.0000	145.0000	6.618	0	0	0
27/07/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	398.0000	393.0000	(1.256)	0	0	0
27/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,274.0000	2,296.0000	0.967	0	0	0
27/07/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,473.0000	3,451.0000	(0.633)	0	0	0
27/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	335.0000	332.0000	(0.896)	0	0	0
27/07/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	158.0000	161.0000	1.899	0	0	0
27/07/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,995.0000	4,028.0000	0.826	0	0	0
27/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,363.0000	2,386.0000	0.973	0	0	0
27/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,919.0000	1,940.0000	1.094	0	0	0
27/07/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	929.0000	914.0000	(1.615)	0	0	0
27/07/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,619.0000	1,638.0000	1.174	0	0	0
27/07/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	80.0000	92.0000	15.000	0	0	0
27/07/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	565.0000	574.0000	1.593	0	0	0
27/07/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	79.0000	91.0000	15.190	0	0	0
27/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	335.0000	332.0000	(0.896)	0	0	0
27/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	360.0000	357.0000	(0.833)	0	0	26,596
27/07/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	234.0000	235.0000	0.427	0	0	0
27/07/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	109.0000	120.0000	10.092	0	0	0
27/07/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	388.0000	384.0000	(1.031)	0	0	0
27/07/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,851.0000	3,883.0000	0.831	0	0	0
27/07/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	208.0000	211.0000	1.442	0	0	0
27/07/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,899.0000	3,931.0000	0.821	0	0	0
27/07/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,100.0000	1,115.0000	1.364	0	0	0
27/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,494.0000	1,512.0000	1.205	0	0	0
27/07/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,230.0000	2,251.0000	0.942	0	0	0
27/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	298.0000	297.0000	(0.336)	0	0	0
27/07/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,490.0000	2,468.0000	(0.884)	0	0	0
27/07/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	63.0000	76.0000	20.635	0	0	0
27/07/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	225.0000	229.0000	1.778	0	0	0
27/07/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,814.0000	4,848.0000	0.706	0	0	0
27/07/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	731.0000	719.0000	(1.642)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	114.0000	126.0000	10.526	0	0	0
27/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	430.0000	424.0000	(1.395)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	245.0000	246.0000	0.408	0	0	0
27/07/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	363.0000	369.0000	1.653	0	0	0
27/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,570.0000	1,548.0000	(1.401)	0	0	0
27/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,141.0000	1,124.0000	(1.490)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	129.0000	130.0000	0.775	0	0	0
27/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,201.0000	2,178.0000	(1.045)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,283.0000	6,317.0000	0.541	0	0	0
27/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,954.0000	2,982.0000	0.948	0	0	0
27/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,214.0000	1,230.0000	1.318	0	0	0
27/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,619.0000	1,638.0000	1.174	0	0	0
27/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,318.0000	2,341.0000	0.992	0	0	0
27/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	291.0000	290.0000	(0.344)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	104.0000	104.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	800.0000	787.0000	(1.625)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,154.0000	2,131.0000	(1.068)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,656.0000	1,633.0000	(1.389)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	170.0000	177.0000	4.118	0	0	0
27/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	99.0000	110.0000	11.111	0	0	0
27/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	117.0000	127.0000	8.547	0	0	0
27/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,126.0000	3,105.0000	(0.672)	0	0	0
27/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,912.0000	4,945.0000	0.672	0	0	0
27/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,283.0000	4,316.0000	0.770	0	0	0
27/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	279.0000	285.0000	2.151	0	0	0
27/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	123.0000	134.0000	8.943	0	0	0
27/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	138.0000	140.0000	1.449	0	0	0
27/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	77.0000	90.0000	16.883	0	0	0
27/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	285.0000	284.0000	(0.351)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,318.0000	2,341.0000	0.992	0	0	0
27/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,059.0000	2,035.0000	(1.166)	0	0	0
27/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,404.0000	1,384.0000	(1.425)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,947.0000	3,979.0000	0.811	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
27/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,137.0000	1,153.0000	1.407	0	0	0
27/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	234.0000	235.0000	0.427	0	0	0
27/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,328.0000	3,358.0000	0.901	0	0	0
27/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,970.0000	3,948.0000	(0.554)	0	0	0
27/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,572.0000	3,551.0000	(0.588)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	112.0000	124.0000	10.714	0	0	0
27/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,051.0000	2,072.0000	1.024	0	0	0
27/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,045.0000	1,029.0000	(1.531)	0	0	0
27/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	192.0000	196.0000	2.083	0	0	0
27/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	28.0000	38.0000	35.714	0	0	0
27/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	144.0000	153.0000	6.250	0	0	0
27/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,684.0000	2,663.0000	(0.782)	0	0	0
27/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	453.0000	447.0000	(1.325)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	240.0000	240.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	223.0000	225.0000	0.897	0	0	0
27/07/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,636.0000	2,614.0000	(0.835)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,707.0000	3,739.0000	0.863	0	0	0
27/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	484.0000	492.0000	1.653	0	0	0
27/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	90.0000	89.0000	(1.111)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	267.0000	266.0000	(0.375)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,782.0000	2,760.0000	(0.791)	0	0	0
27/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,012.0000	8,044.0000	0.399	0	0	0
27/07/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,372.0000	1,389.0000	1.239	0	0	0
27/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,297.0000	2,274.0000	(1.001)	0	0	0
27/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	299.0000	305.0000	2.007	0	0	0
27/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,407.0000	2,431.0000	0.997	0	0	0
27/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,622.0000	3,600.0000	(0.607)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	49.0000	61.0000	24.490	0	0	0
27/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,743.0000	1,720.0000	(1.320)	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
27/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,363.0000	2,386.0000	0.973	0	0	0
27/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,497.0000	2,521.0000	0.961	0	0	0
27/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,445.0000	1,424.0000	(1.453)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	167.0000	173.0000	3.593	0	0	0
27/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	147.0000	155.0000	5.442	0	0	0
27/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,572.0000	4,606.0000	0.744	0	0	0
27/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,001.0000	3,029.0000	0.933	0	0	0
27/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,281.0000	3,311.0000	0.914	0	0	0
27/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	88.0000	100.0000	13.636	0	0	0
27/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,771.0000	3,749.0000	(0.583)	0	0	0
27/07/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,019.0000	3,998.0000	(0.523)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,345.0000	2,323.0000	(0.938)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
27/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	70.0000	82.0000	17.143	0	0	0
27/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,587.0000	2,613.0000	1.005	0	0	0
27/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,208.0000	1,190.0000	(1.490)	0	0	0
27/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,204.0000	5,238.0000	0.653	0	0	0
27/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	213.0000	216.0000	1.408	0	0	0
27/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	409.0000	416.0000	1.711	0	0	0
27/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,015.0000	999.0000	(1.576)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	419.0000	414.0000	(1.193)	0	0	0
27/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,820.0000	3,799.0000	(0.550)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	228.0000	230.0000	0.877	0	0	0
27/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	153.0000	161.0000	5.229	0	0	0
27/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,787.0000	1,764.0000	(1.287)	0	0	0
27/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,209.0000	8,241.0000	0.390	0	0	0
27/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	458.0000	466.0000	1.747	0	0	0
27/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,187.0000	3,217.0000	0.941	0	0	0
27/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,978.0000	2,957.0000	(0.705)	0	0	0
27/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,253.0000	1,269.0000	1.277	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	824.0000	811.0000	(1.578)	0	0	0
27/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	90.0000	102.0000	13.333	0	0	0
27/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,324.0000	3,303.0000	(0.632)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,587.0000	2,565.0000	(0.850)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	120.0000	121.0000	0.833	0	0	0
27/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,524.0000	4,557.0000	0.729	0	0	0
27/07/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	22.0000	31.0000	40.909	0	0	0
27/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	25.0000	35.0000	40.000	0	0	0
27/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	46.0000	58.0000	26.087	0	0	0
27/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,381.0000	6,415.0000	0.533	0	0	0
27/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,234.0000	6,268.0000	0.545	0	0	0
27/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,374.0000	3,352.0000	(0.652)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,633.0000	2,658.0000	0.949	0	0	0
27/07/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,724.0000	2,750.0000	0.954	0	0	0
27/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,013.0000	1,989.0000	(1.192)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,332.0000	6,366.0000	0.537	0	0	0
27/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	50.0000	62.0000	24.000	0	0	0
27/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,480.0000	6,513.0000	0.509	0	0	0
27/07/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	44.0000	56.0000	27.273	0	0	0
27/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	48.0000	60.0000	25.000	0	0	0
27/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	260.0000	265.0000	1.923	0	0	0
27/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,457.0000	8,487.0000	0.355	0	0	0
27/07/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,578.0000	6,612.0000	0.517	0	0	0
27/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,476.0000	4,509.0000	0.737	0	0	0
27/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	194.0000	199.0000	2.577	0	0	0
27/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	15.0000	15.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	46.0000	58.0000	26.087	0	0	0
27/07/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	190.0000	195.0000	2.632	0	0	0
27/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,423.0000	3,453.0000	0.876	0	0	0
27/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,486.0000	1,465.0000	(1.413)	0	0	0
27/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	22.0000	32.0000	45.455	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	138.0000	147.0000	6.522	0	0	0
27/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,876.0000	1,853.0000	(1.226)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,393.0000	2,371.0000	(0.919)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,480.0000	6,513.0000	0.509	0	0	0
27/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,699.0000	1,676.0000	(1.354)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,076.0000	1,060.0000	(1.487)	0	0	0
27/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	199.0000	203.0000	2.010	0	0	0
27/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,375.0000	3,406.0000	0.919	0	0	0
27/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	105.0000	116.0000	10.476	0	0	0
27/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
27/07/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	21.0000	30.0000	42.857	0	0	0
27/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,139.0000	4,172.0000	0.797	0	0	0
27/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	68.0000	80.0000	17.647	0	0	0
27/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	203.0000	207.0000	1.970	0	0	0
27/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	72.0000	85.0000	18.056	0	0	0
27/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,556.0000	8,586.0000	0.351	0	0	0
27/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,106.0000	5,140.0000	0.666	0	0	0
27/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,302.0000	5,336.0000	0.641	0	0	0
27/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	25.0000	34.0000	36.000	0	0	0
27/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,259.0000	8,290.0000	0.375	0	0	0
27/07/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	27.0000	38.0000	40.741	0	0	0
27/07/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,061.0000	8,093.0000	0.397	0	0	0
27/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	83.0000	82.0000	(1.205)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
27/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	163.0000	170.0000	4.294	0	0	0
27/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,176.0000	3,154.0000	(0.693)	0	0	0
27/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,047.0000	3,076.0000	0.952	0	0	0
27/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,733.0000	2,711.0000	(0.805)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	45.0000	57.0000	26.667	0	0	0
27/07/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	24.0000	34.0000	41.667	0	0	0
27/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,678.0000	2,704.0000	0.971	0	0	0
27/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,721.0000	3,700.0000	(0.564)	0	0	0
27/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,174.0000	1,157.0000	(1.448)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,671.0000	3,650.0000	(0.572)	0	0	0
27/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	208.0000	212.0000	1.923	0	0	0
27/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,308.0000	8,339.0000	0.373	0	0	0
27/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	86.0000	98.0000	13.953	0	0	0
27/07/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,506.0000	8,537.0000	0.364	0	0	0
27/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,448.0000	5,482.0000	0.624	0	0	0
27/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,621.0000	4,654.0000	0.714	0	0	0
27/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,539.0000	2,516.0000	(0.906)	0	0	0
27/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	64.0000	77.0000	20.313	0	0	0
27/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	52.0000	65.0000	25.000	0	0	0
27/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,831.0000	2,809.0000	(0.777)	0	0	0
27/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,522.0000	3,501.0000	(0.596)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,929.0000	2,907.0000	(0.751)	0	0	0
27/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,087.0000	6,120.0000	0.542	0	0	0
27/07/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	54.0000	67.0000	24.074	0	0	0
27/07/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	24.0000	33.0000	37.500	0	0	0
27/07/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,962.0000	7,995.0000	0.414	0	0	0
27/07/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,358.0000	8,389.0000	0.371	0	0	0
27/07/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	5,988.0000	6,022.0000	0.568	0	0	0
27/07/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	28.0000	39.0000	39.286	0	0	0
27/07/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,069.0000	4,047.0000	(0.541)	0	0	0
27/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,920.0000	3,898.0000	(0.561)	0	0	0
27/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,960.0000	4,994.0000	0.685	0	0	0
27/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,863.0000	4,897.0000	0.699	0	0	0
27/07/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,529.0000	6,562.0000	0.505	0	0	0
27/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,528.0000	1,507.0000	(1.374)	0	0	0
27/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,442.0000	2,419.0000	(0.942)	0	0	0
27/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	112.0000	112.0000	-	0	0	0
27/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	433.0000	441.0000	1.848	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	76.0000	88.0000	15.789	0	0	0
27/07/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	849.0000	835.0000	(1.649)	0	0	0
27/07/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/07/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
27/07/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,967.0000	1,943.0000	(1.220)	0	0	0
27/07/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,423.0000	3,402.0000	(0.613)	0	0	0
27/07/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,111.0000	8,143.0000	0.395	0	0	0
27/07/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,136.0000	6,169.0000	0.538	0	0	0
27/07/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	52.0000	64.0000	23.077	0	0	0
27/07/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	26.0000	37.0000	42.308	0	0	0
27/07/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	55.0000	67.0000	21.818	0	0	0
27/07/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	5,939.0000	5,973.0000	0.572	0	0	0
27/07/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
27/07/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	7,913.0000	7,945.0000	0.404	0	0	0
27/07/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,119.0000	4,097.0000	(0.534)	0	0	0
27/07/2009	£ / R	2009/09/14			Currency Future	12.9027	12.9208	0.140	12.9100	12.9100	24,094
27/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	197.0000	190.0000	(3.553)	0	0	0
27/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,908.0000	2,926.0000	0.619	0	0	0
27/07/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,448.0000	8,430.0000	(0.213)	0	0	0
27/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,013.0000	2,993.0000	(0.664)	0	0	0
27/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
27/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/07/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	644.0000	620.0000	(3.727)	0	0	0
27/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,253.0000	5,271.0000	0.343	0	0	0
27/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
27/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
27/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,648.0000	8,630.0000	(0.208)	0	0	0
27/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	403.0000	378.0000	(6.203)	0	0	0
27/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,759.0000	2,777.0000	0.652	0	0	0
27/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
27/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	883.0000	859.0000	(2.718)	0	0	0
27/07/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,825.0000	1,841.0000	0.877	0	0	0
27/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,598.0000	8,580.0000	(0.209)	0	0	0
27/07/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,649.0000	6,631.0000	(0.271)	0	0	0
27/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,754.0000	3,772.0000	0.479	0	0	0
27/07/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
27/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,250.0000	6,231.0000	(0.304)	0	0	0
27/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
27/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,519.0000	2,499.0000	(0.794)	0	0	0
27/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,008.0000	3,025.0000	0.565	0	0	0
27/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	318.0000	296.0000	(6.918)	0	0	0
27/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	252.0000	233.0000	(7.540)	0	0	0
27/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/07/2009	£ / R	2009/09/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,914.0000	2,894.0000	(0.686)	0	0	0
27/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,776.0000	1,792.0000	0.901	0	0	0
27/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	180.0000	166.0000	(7.778)	0	0	0
27/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,106.0000	4,087.0000	(0.463)	0	0	0
27/07/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,449.0000	6,431.0000	(0.279)	0	0	0
27/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
27/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,275.0000	1,253.0000	(1.725)	0	0	0
27/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	583.0000	587.0000	0.686	0	0	0
27/07/2009	£ / R	2009/09/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
27/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,176.0000	2,156.0000	(0.919)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,255.0000	4,236.0000	(0.447)	0	0	0
27/07/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,021.0000	2,037.0000	0.792	0	0	0
27/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,803.0000	4,821.0000	0.375	0	0	0
27/07/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,356.0000	3,373.0000	0.507	0	0	0
27/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	969.0000	983.0000	1.445	0	0	0
27/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
27/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,248.0000	8,230.0000	(0.218)	0	0	0
27/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	8,198.0000	8,180.0000	(0.220)	0	0	0
27/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
27/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
27/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	455.0000	454.0000	(0.220)	0	0	0
27/07/2009	£ / R	2009/09/14	17.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	721.0000	696.0000	(3.467)	0	0	0
27/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
27/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,459.0000	1,438.0000	(1.439)	0	0	0
27/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	174.0000	167.0000	(4.023)	0	0	0
27/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,266.0000	2,282.0000	0.706	0	0	0
27/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	£ / R	2009/09/14	17.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
27/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,410.0000	3,390.0000	(0.587)	0	0	0
27/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	4,007.0000	3,988.0000	(0.474)	0	0	0
27/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	9.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,100.0000	6,081.0000	(0.311)	0	0	0
27/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,211.0000	3,192.0000	(0.592)	0	0	0
27/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,306.0000	3,323.0000	0.514	0	0	0
27/07/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,653.0000	4,634.0000	(0.408)	0	0	0
27/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,112.0000	3,093.0000	(0.611)	0	0	0
27/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
27/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	135.0000	129.0000	(4.444)	0	0	0
27/07/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,899.0000	7,880.0000	(0.241)	0	0	0
27/07/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,364.0000	2,381.0000	0.719	0	0	0
27/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	371.0000	366.0000	(1.348)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,388.0000	1,403.0000	1.081	0	0	0
27/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,611.0000	2,628.0000	0.651	0	0	0
27/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,421.0000	2,401.0000	(0.826)	0	0	0
27/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	287.0000	280.0000	(2.439)	0	0	0
27/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	233.0000	215.0000	(7.725)	0	0	0
27/07/2009	£ / R	2009/09/14	11.55	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
27/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,098.0000	8,080.0000	(0.222)	0	0	0
27/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,667.0000	2,647.0000	(0.750)	0	0	0
27/07/2009	£ / R	2009/09/14	10.55	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,605.0000	3,622.0000	0.472	0	0	0
27/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,923.0000	1,939.0000	0.832	0	0	0
27/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	607.0000	582.0000	(4.119)	0	0	0
27/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,185.0000	1,163.0000	(1.857)	0	0	0
27/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	214.0000	198.0000	(7.477)	0	0	0
27/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	485.0000	486.0000	0.206	0	0	0
27/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	238.0000	231.0000	(2.941)	0	0	0
27/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,904.0000	3,922.0000	0.461	0	0	0
27/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	210.0000	203.0000	(3.333)	0	0	0
27/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	434.0000	410.0000	(5.530)	0	0	0
27/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
27/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
27/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,630.0000	1,645.0000	0.920	0	0	0
27/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
27/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	273.0000	253.0000	(7.326)	0	0	0
27/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	185.0000	178.0000	(3.784)	0	0	0
27/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,206.0000	4,186.0000	(0.476)	0	0	0
27/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,013.0000	2,993.0000	(0.664)	0	0	0
27/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,499.0000	6,481.0000	(0.277)	0	0	0
27/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,694.0000	1,673.0000	(1.240)	0	0	0
27/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	426.0000	424.0000	(0.469)	0	0	0
27/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	682.0000	658.0000	(3.519)	0	0	0
27/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,700.0000	5,682.0000	(0.316)	0	0	0
27/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
27/07/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,604.0000	4,585.0000	(0.413)	0	0	0
27/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,199.0000	7,181.0000	(0.250)	0	0	0
27/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,321.0000	1,299.0000	(1.665)	0	0	0
27/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
27/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	305.0000	299.0000	(1.967)	0	0	0
27/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	727.0000	735.0000	1.100	0	0	0
27/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	94.0000	89.0000	(5.319)	0	0	0
27/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,599.0000	6,581.0000	(0.273)	0	0	0
27/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
27/07/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,405.0000	3,423.0000	0.529	0	0	0
27/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	455.0000	454.0000	(0.220)	0	0	0
27/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	£ / R	2009/09/14	12.35	Put	Currency Future	137.0000	126.0000	(8.029)	0	0	0
27/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,141.0000	1,118.0000	(2.016)	0	0	0
27/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,414.0000	2,430.0000	0.663	0	0	0
27/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	124.0000	115.0000	(7.258)	0	0	0
27/07/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,454.0000	4,435.0000	(0.427)	0	0	0
27/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
27/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	841.0000	817.0000	(2.854)	0	0	0
27/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,200.0000	6,181.0000	(0.306)	0	0	0
27/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
27/07/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,698.0000	8,680.0000	(0.207)	0	0	0
27/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	535.0000	510.0000	(4.673)	0	0	0
27/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	92.0000	85.0000	(7.609)	0	0	0
27/07/2009	£ / R	2009/09/14	11.35	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
27/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,224.0000	2,205.0000	(0.854)	0	0	0
27/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	82.0000	77.0000	(6.098)	0	0	0
27/07/2009	£ / R	2009/09/14	9.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,699.0000	6,681.0000	(0.269)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/09/14	8.90	Call	Currency Future	4,004.0000	4,022.0000	0.450	0	0	0
27/07/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,749.0000	6,731.0000	(0.267)	0	0	0
27/07/2009	£ / R 2009/09/14	18.90	Put	Currency Future	6,000.0000	5,981.0000	(0.317)	0	0	0
27/07/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,716.0000	2,696.0000	(0.736)	0	0	0
27/07/2009	£ / R 2009/09/14	15.15	Put	Currency Future	2,273.0000	2,254.0000	(0.836)	0	0	0
27/07/2009	£ / R 2009/09/14	12.10	Call	Currency Future	885.0000	898.0000	1.469	0	0	0
27/07/2009	£ / R 2009/09/14	17.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/07/2009	£ / R 2009/09/14	10.60	Call	Currency Future	2,315.0000	2,332.0000	0.734	0	0	0
27/07/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	12.70	Put	Currency Future	252.0000	233.0000	(7.540)	0	0	0
27/07/2009	£ / R 2009/09/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	13.60	Put	Currency Future	841.0000	817.0000	(2.854)	0	0	0
27/07/2009	£ / R 2009/09/14	15.10	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
27/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	501.0000	476.0000	(4.990)	0	0	0
27/07/2009	£ / R 2009/09/14	10.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/07/2009	£ / R 2009/09/14	10.40	Call	Currency Future	2,512.0000	2,529.0000	0.677	0	0	0
27/07/2009	£ / R 2009/09/14	13.20	Call	Currency Future	238.0000	231.0000	(2.941)	0	0	0
27/07/2009	£ / R 2009/09/14	18.15	Put	Currency Future	5,251.0000	5,233.0000	(0.343)	0	0	0
27/07/2009	£ / R 2009/09/14	13.55	Call	Currency Future	153.0000	147.0000	(3.922)	0	0	0
27/07/2009	£ / R 2009/09/14	14.95	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
27/07/2009	£ / R 2009/09/14	13.60	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
27/07/2009	£ / R 2009/09/14	12.60	Call	Currency Future	517.0000	518.0000	0.193	0	0	0
27/07/2009	£ / R 2009/09/14	11.60	Call	Currency Future	1,340.0000	1,355.0000	1.119	0	0	0
27/07/2009	£ / R 2009/09/14	10.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/07/2009	£ / R 2009/09/14	18.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2009	£ / R 2009/09/14	20.90	Put	Currency Future	7,998.0000	7,980.0000	(0.225)	0	0	0
27/07/2009	£ / R 2009/09/14	14.95	Put	Currency Future	2,078.0000	2,058.0000	(0.962)	0	0	0
27/07/2009	£ / R 2009/09/14	13.15	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
27/07/2009	£ / R 2009/09/14	11.60	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
27/07/2009	£ / R 2009/09/14	11.90	Call	Currency Future	1,055.0000	1,071.0000	1.517	0	0	0
27/07/2009	£ / R 2009/09/14	12.15	Call	Currency Future	844.0000	856.0000	1.422	0	0	0
27/07/2009	£ / R 2009/09/14	13.50	Call	Currency Future	163.0000	157.0000	(3.681)	0	0	0
27/07/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,029.0000	2,009.0000	(0.986)	0	0	0
27/07/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,506.0000	1,484.0000	(1.461)	0	0	0
27/07/2009	£ / R 2009/09/14	14.85	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/09/14	17.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/07/2009	£ / R 2009/09/14	11.90	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
27/07/2009	£ / R 2009/09/14	13.20	Put	Currency Future	535.0000	510.0000	(4.673)	0	0	0
27/07/2009	£ / R 2009/09/14	12.35	Call	Currency Future	689.0000	697.0000	1.161	0	0	0
27/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,933.0000	1,913.0000	(1.035)	0	0	0
27/07/2009	£ / R 2009/09/14	14.35	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
27/07/2009	£ / R 2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	17.90	Put	Currency Future	5,002.0000	4,983.0000	(0.380)	0	0	0
27/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	345.0000	340.0000	(1.449)	0	0	0
27/07/2009	£ / R 2009/09/14	14.25	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
27/07/2009	£ / R 2009/09/14	10.65	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
27/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
27/07/2009	£ / R 2009/09/14	15.15	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
27/07/2009	£ / R 2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	14.30	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
27/07/2009	£ / R 2009/09/14	13.25	Call	Currency Future	223.0000	217.0000	(2.691)	0	0	0
27/07/2009	£ / R 2009/09/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,503.0000	5,521.0000	0.327	0	0	0
27/07/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,230.0000	1,208.0000	(1.789)	0	0	0
27/07/2009	£ / R 2009/09/14	13.60	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
27/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
27/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
27/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,459.0000	1,438.0000	(1.439)	0	0	0
27/07/2009	£ / R 2009/09/14	17.60	Put	Currency Future	4,703.0000	4,684.0000	(0.404)	0	0	0
27/07/2009	£ / R 2009/09/14	17.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
27/07/2009	£ / R 2009/09/14	15.65	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/07/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,321.0000	1,299.0000	(1.665)	0	0	0
27/07/2009	£ / R 2009/09/14	9.10	Call	Currency Future	3,804.0000	3,822.0000	0.473	0	0	0
27/07/2009	£ / R 2009/09/14	11.50	Call	Currency Future	1,436.0000	1,452.0000	1.114	0	0	0
27/07/2009	£ / R 2009/09/14	16.40	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/07/2009	£ / R 2009/09/14	12.90	Put	Currency Future	343.0000	319.0000	(6.997)	0	0	0
27/07/2009	£ / R 2009/09/14	13.55	Put	Currency Future	801.0000	776.0000	(3.121)	0	0	0
27/07/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,716.0000	2,696.0000	(0.736)	0	0	0
27/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,741.0000	1,721.0000	(1.149)	0	0	0
27/07/2009	£ / R 2009/09/14	10.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/09/14	13.40	Call	Currency Future	185.0000	178.0000	(3.784)	0	0	0
27/07/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,509.0000	3,490.0000	(0.541)	0	0	0
27/07/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,758.0000	3,739.0000	(0.506)	0	0	0
27/07/2009	£ / R 2009/09/14	13.50	Put	Currency Future	760.0000	736.0000	(3.158)	0	0	0
27/07/2009	£ / R 2009/09/14	15.45	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
27/07/2009	£ / R 2009/09/14	15.15	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
27/07/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,789.0000	1,769.0000	(1.118)	0	0	0
27/07/2009	£ / R 2009/09/14	10.10	Call	Currency Future	2,809.0000	2,826.0000	0.605	0	0	0
27/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,694.0000	1,673.0000	(1.240)	0	0	0
27/07/2009	£ / R 2009/09/14	13.40	Put	Currency Future	682.0000	658.0000	(3.519)	0	0	0
27/07/2009	£ / R 2009/09/14	12.80	Put	Currency Future	295.0000	274.0000	(7.119)	0	0	0
27/07/2009	£ / R 2009/09/14	19.30	Put	Currency Future	6,399.0000	6,381.0000	(0.281)	0	0	0
27/07/2009	£ / R 2009/09/14	15.20	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
27/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,421.0000	2,401.0000	(0.826)	0	0	0
27/07/2009	£ / R 2009/09/14	14.65	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
27/07/2009	£ / R 2009/09/14	9.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,981.0000	1,961.0000	(1.010)	0	0	0
27/07/2009	£ / R 2009/09/14	11.50	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
27/07/2009	£ / R 2009/09/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	13.85	Call	Currency Future	106.0000	101.0000	(4.717)	0	0	0
27/07/2009	£ / R 2009/09/14	15.20	Put	Currency Future	2,322.0000	2,303.0000	(0.818)	0	0	0
27/07/2009	£ / R 2009/09/14	15.00	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
27/07/2009	£ / R 2009/09/14	13.80	Call	Currency Future	112.0000	107.0000	(4.464)	0	0	0
27/07/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,275.0000	1,253.0000	(1.725)	0	0	0
27/07/2009	£ / R 2009/09/14	13.65	Put	Currency Future	883.0000	859.0000	(2.718)	0	0	0
27/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	501.0000	476.0000	(4.990)	0	0	0
27/07/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,367.0000	1,345.0000	(1.609)	0	0	0
27/07/2009	£ / R 2009/09/14	17.30	Put	Currency Future	4,405.0000	4,385.0000	(0.454)	0	0	0
27/07/2009	£ / R 2009/09/14	15.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
27/07/2009	£ / R 2009/09/14	15.00	Put	Currency Future	2,127.0000	2,107.0000	(0.940)	0	0	0
27/07/2009	£ / R 2009/09/14	14.65	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
27/07/2009	£ / R 2009/09/14	13.75	Put	Currency Future	967.0000	943.0000	(2.482)	0	0	0
27/07/2009	£ / R 2009/09/14	14.10	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
27/07/2009	£ / R 2009/09/14	14.20	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
27/07/2009	£ / R 2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,470.0000	2,450.0000	(0.810)	0	0	0
27/07/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,470.0000	2,450.0000	(0.810)	0	0	0
27/07/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,519.0000	2,499.0000	(0.794)	0	0	0
27/07/2009	£ / R 2009/09/14	13.80	Put	Currency Future	1,010.0000	986.0000	(2.376)	0	0	0
27/07/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,647.0000	1,626.0000	(1.275)	0	0	0
27/07/2009	£ / R 2009/09/14	13.10	Put	Currency Future	467.0000	442.0000	(5.353)	0	0	0
27/07/2009	£ / R 2009/09/14	15.75	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/07/2009	£ / R 2009/09/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	16.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
27/07/2009	£ / R 2009/09/14	15.60	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
27/07/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,885.0000	1,865.0000	(1.061)	0	0	0
27/07/2009	£ / R 2009/09/14	15.40	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
27/07/2009	£ / R 2009/09/14	13.10	Call	Currency Future	270.0000	263.0000	(2.593)	0	0	0
27/07/2009	£ / R 2009/09/14	16.05	Put	Currency Future	3,162.0000	3,142.0000	(0.633)	0	0	0
27/07/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,568.0000	2,548.0000	(0.779)	0	0	0
27/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
27/07/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,789.0000	1,769.0000	(1.118)	0	0	0
27/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
27/07/2009	£ / R 2009/09/14	13.15	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
27/07/2009	£ / R 2009/09/14	15.95	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/07/2009	£ / R 2009/09/14	12.80	Call	Currency Future	398.0000	395.0000	(0.754)	0	0	0
27/07/2009	£ / R 2009/09/14	10.35	Call	Currency Future	2,562.0000	2,578.0000	0.625	0	0	0
27/07/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,837.0000	1,816.0000	(1.143)	0	0	0
27/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,933.0000	1,913.0000	(1.035)	0	0	0
27/07/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,230.0000	1,208.0000	(1.789)	0	0	0
27/07/2009	£ / R 2009/09/14	14.35	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
27/07/2009	£ / R 2009/09/14	18.80	Put	Currency Future	5,900.0000	5,882.0000	(0.305)	0	0	0
27/07/2009	£ / R 2009/09/14	15.95	Put	Currency Future	3,063.0000	3,043.0000	(0.653)	0	0	0
27/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,053.0000	1,030.0000	(2.184)	0	0	0
27/07/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,599.0000	1,578.0000	(1.313)	0	0	0
27/07/2009	£ / R 2009/09/14	13.65	Call	Currency Future	135.0000	129.0000	(4.444)	0	0	0
27/07/2009	£ / R 2009/09/14	16.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/07/2009	£ / R 2009/09/14	13.75	Call	Currency Future	120.0000	114.0000	(5.000)	0	0	0
27/07/2009	£ / R 2009/09/14	14.50	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
27/07/2009	£ / R 2009/09/14	18.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/09/14	15.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,097.0000	1,074.0000	(2.097)	0	0	0
27/07/2009	£ / R 2009/09/14	13.85	Call	Currency Future	106.0000	101.0000	(4.717)	0	0	0
27/07/2009	£ / R 2009/09/14	14.45	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
27/07/2009	£ / R 2009/09/14	13.35	Call	Currency Future	197.0000	190.0000	(3.553)	0	0	0
27/07/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,964.0000	2,944.0000	(0.675)	0	0	0
27/07/2009	£ / R 2009/09/14	13.70	Put	Currency Future	924.0000	901.0000	(2.489)	0	0	0
27/07/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,506.0000	1,484.0000	(1.461)	0	0	0
27/07/2009	£ / R 2009/09/14	15.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
27/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
27/07/2009	£ / R 2009/09/14	21.30	Put	Currency Future	8,398.0000	8,380.0000	(0.214)	0	0	0
27/07/2009	£ / R 2009/09/14	13.35	Put	Currency Future	644.0000	620.0000	(3.727)	0	0	0
27/07/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,667.0000	2,647.0000	(0.750)	0	0	0
27/07/2009	£ / R 2009/09/14	13.90	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
27/07/2009	£ / R 2009/09/14	13.70	Call	Currency Future	127.0000	121.0000	(4.724)	0	0	0
27/07/2009	£ / R 2009/09/14	14.40	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
27/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,552.0000	1,531.0000	(1.353)	0	0	0
27/07/2009	£ / R 2009/09/14	13.80	Put	Currency Future	1,010.0000	986.0000	(2.376)	0	0	0
27/07/2009	£ / R 2009/09/14	15.75	Put	Currency Future	2,865.0000	2,845.0000	(0.698)	0	0	0
27/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,053.0000	1,030.0000	(2.184)	0	0	0
27/07/2009	£ / R 2009/09/14	13.25	Put	Currency Future	571.0000	546.0000	(4.378)	0	0	0
27/07/2009	£ / R 2009/09/14	9.35	Call	Currency Future	3,555.0000	3,572.0000	0.478	0	0	0
27/07/2009	£ / R 2009/09/14	14.70	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
27/07/2009	£ / R 2009/09/14	10.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/07/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,914.0000	2,894.0000	(0.686)	0	0	0
27/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,097.0000	1,074.0000	(2.097)	0	0	0
27/07/2009	£ / R 2009/09/14	13.10	Call	Currency Future	270.0000	263.0000	(2.593)	0	0	0
27/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,741.0000	1,721.0000	(1.149)	0	0	0
27/07/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,766.0000	2,746.0000	(0.723)	0	0	0
27/07/2009	£ / R 2009/09/14	13.90	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
27/07/2009	£ / R 2009/09/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	15.10	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
27/07/2009	£ / R 2009/09/14	11.35	Call	Currency Future	1,582.0000	1,597.0000	0.948	0	0	0
27/07/2009	£ / R 2009/09/14	15.50	Put	Currency Future	2,618.0000	2,598.0000	(0.764)	0	0	0
27/07/2009	£ / R 2009/09/14	12.45	Call	Currency Future	617.0000	623.0000	0.972	0	0	0
27/07/2009	£ / R 2009/09/14	13.10	Put	Currency Future	467.0000	442.0000	(5.353)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/09/14	8.80	Call	Currency Future	4,104.0000	4,121.0000	0.414	0	0	0
27/07/2009	£ / R 2009/09/14	15.10	Put	Currency Future	2,224.0000	2,205.0000	(0.854)	0	0	0
27/07/2009	£ / R 2009/09/14	14.40	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
27/07/2009	£ / R 2009/09/14	12.45	Put	Currency Future	165.0000	152.0000	(7.879)	0	0	0
27/07/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,029.0000	2,009.0000	(0.986)	0	0	0
27/07/2009	£ / R 2009/09/14	9.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	15.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/07/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,413.0000	1,391.0000	(1.557)	0	0	0
27/07/2009	£ / R 2009/09/14	12.55	Call	Currency Future	549.0000	552.0000	0.546	0	0	0
27/07/2009	£ / R 2009/09/14	9.80	Call	Currency Future	3,107.0000	3,124.0000	0.547	0	0	0
27/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
27/07/2009	£ / R 2009/09/14	15.70	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
27/07/2009	£ / R 2009/09/14	13.80	Call	Currency Future	112.0000	107.0000	(4.464)	0	0	0
27/07/2009	£ / R 2009/09/14	12.95	Call	Currency Future	325.0000	319.0000	(1.846)	0	0	0
27/07/2009	£ / R 2009/09/14	9.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	£ / R 2009/09/14	15.25	Put	Currency Future	2,372.0000	2,352.0000	(0.843)	0	0	0
27/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,552.0000	1,531.0000	(1.353)	0	0	0
27/07/2009	£ / R 2009/09/14	12.55	Put	Currency Future	196.0000	181.0000	(7.653)	0	0	0
27/07/2009	£ / R 2009/09/14	10.80	Call	Currency Future	2,119.0000	2,135.0000	0.755	0	0	0
27/07/2009	£ / R 2009/09/14	15.15	Put	Currency Future	2,273.0000	2,254.0000	(0.836)	0	0	0
27/07/2009	£ / R 2009/09/14	15.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
27/07/2009	£ / R 2009/09/14	10.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
27/07/2009	£ / R 2009/09/14	15.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
27/07/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,815.0000	2,795.0000	(0.710)	0	0	0
27/07/2009	£ / R 2009/09/14	12.85	Call	Currency Future	371.0000	366.0000	(1.348)	0	0	0
27/07/2009	£ / R 2009/09/14	12.95	Put	Currency Future	372.0000	348.0000	(6.452)	0	0	0
27/07/2009	£ / R 2009/09/14	16.80	Put	Currency Future	3,907.0000	3,888.0000	(0.486)	0	0	0
27/07/2009	£ / R 2009/09/14	15.25	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
27/07/2009	£ / R 2009/09/14	15.05	Put	Currency Future	2,176.0000	2,156.0000	(0.919)	0	0	0
27/07/2009	£ / R 2009/09/14	12.85	Put	Currency Future	318.0000	296.0000	(6.918)	0	0	0
27/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	345.0000	340.0000	(1.449)	0	0	0
27/07/2009	£ / R 2009/09/14	12.90	Put	Currency Future	343.0000	319.0000	(6.997)	0	0	0
27/07/2009	£ / R 2009/09/14	16.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/07/2009	£ / R 2009/09/14	9.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	£ / R 2009/09/14	11.80	Call	Currency Future	1,150.0000	1,165.0000	1.304	0	0	0
27/07/2009	£ / R 2009/09/14	10.45	Call	Currency Future	2,463.0000	2,480.0000	0.690	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
27/07/2009	£ / R	2009/09/14	11.80	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
27/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
27/07/2009	£ / R	2009/09/14	16.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
27/07/2009	£ / R	2009/09/14	11.75	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
27/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,981.0000	1,961.0000	(1.010)	0	0	0
27/07/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,858.0000	3,838.0000	(0.518)	0	0	0
27/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
27/07/2009	£ / R	2009/09/14	18.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	£ / R	2009/09/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	11.75	Call	Currency Future	1,197.0000	1,212.0000	1.253	0	0	0
27/07/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,168.0000	2,184.0000	0.738	0	0	0
27/07/2009	£ / R	2009/09/14	8.75	Call	Currency Future	4,153.0000	4,171.0000	0.433	0	0	0
27/07/2009	£ / R	2009/09/14	10.75	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
27/07/2009	£ / R	2009/09/14	8.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2009	£ / R	2009/09/14	9.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,157.0000	3,174.0000	0.538	0	0	0
27/07/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,849.0000	7,830.0000	(0.242)	0	0	0
27/07/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,850.0000	5,832.0000	(0.308)	0	0	0
27/07/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,300.0000	6,281.0000	(0.302)	0	0	0
27/07/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,298.0000	8,280.0000	(0.217)	0	0	0
27/07/2009	£ / R	2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,958.0000	2,975.0000	0.575	0	0	0
27/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
27/07/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,954.0000	3,972.0000	0.455	0	0	0
27/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,305.0000	4,286.0000	(0.441)	0	0	0
27/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,485.0000	1,500.0000	1.010	0	0	0
27/07/2009	£ / R	2009/09/14	17.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,498.0000	8,480.0000	(0.212)	0	0	0
27/07/2009	£ / R	2009/09/14	12.20	Put	Currency Future	101.0000	94.0000	(6.931)	0	0	0
27/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,705.0000	3,722.0000	0.459	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,504.0000	4,485.0000	(0.422)	0	0	0
27/07/2009	£ / R	2009/09/14	9.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,505.0000	3,523.0000	0.514	0	0	0
27/07/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,710.0000	2,727.0000	0.627	0	0	0
27/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	10.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,533.0000	1,548.0000	0.978	0	0	0
27/07/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,728.0000	1,743.0000	0.868	0	0	0
27/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
27/07/2009	£ / R	2009/09/14	9.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	653.0000	659.0000	0.919	0	0	0
27/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,554.0000	4,535.0000	(0.417)	0	0	0
27/07/2009	£ / R	2009/09/14	11.20	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
27/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,972.0000	1,988.0000	0.811	0	0	0
27/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	150.0000	138.0000	(8.000)	0	0	0
27/07/2009	£ / R	2009/09/14	12.20	Call	Currency Future	804.0000	815.0000	1.368	0	0	0
27/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,012.0000	1,027.0000	1.482	0	0	0
27/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,455.0000	3,473.0000	0.521	0	0	0
27/07/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	10.95	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
27/07/2009	£ / R	2009/09/14	18.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,549.0000	6,531.0000	(0.275)	0	0	0
27/07/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,048.0000	8,030.0000	(0.224)	0	0	0
27/07/2009	£ / R	2009/09/14	11.95	Put	Currency Future	59.0000	56.0000	(5.085)	0	0	0
27/07/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,057.0000	4,037.0000	(0.493)	0	0	0
27/07/2009	£ / R	2009/09/14	16.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/07/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,050.0000	6,031.0000	(0.314)	0	0	0
27/07/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,548.0000	8,530.0000	(0.211)	0	0	0
27/07/2009	£ / R	2009/12/14			Currency Future	13.1251	13.1437	0.142	0.0000	0.0000	14,343
27/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	923.0000	899.0000	(2.600)	0	0	0
27/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,633.0000	8,614.0000	(0.220)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	19.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	9.55	Call	Currency Future	3,593.0000	3,611.0000	0.501	0	0	0
27/07/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,808.0000	1,783.0000	(1.383)	0	0	0
27/07/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,186.0000	8,167.0000	(0.232)	0	0	0
27/07/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,956.0000	2,974.0000	0.609	0	0	0
27/07/2009	£ / R 2009/12/14	14.70	Call	Currency Future	233.0000	227.0000	(2.575)	0	0	0
27/07/2009	£ / R 2009/12/14	9.30	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/07/2009	£ / R 2009/12/14	10.20	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
27/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,721.0000	1,696.0000	(1.453)	0	0	0
27/07/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,840.0000	3,857.0000	0.443	0	0	0
27/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,494.0000	6,475.0000	(0.293)	0	0	0
27/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	923.0000	899.0000	(2.600)	0	0	0
27/07/2009	£ / R 2009/12/14	9.20	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	477.0000	473.0000	(0.839)	0	0	0
27/07/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,609.0000	2,585.0000	(0.920)	0	0	0
27/07/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,859.0000	2,876.0000	0.595	0	0	0
27/07/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,009.0000	4,987.0000	(0.439)	0	0	0
27/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	959.0000	935.0000	(2.503)	0	0	0
27/07/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,743.0000	6,723.0000	(0.297)	0	0	0
27/07/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,895.0000	1,871.0000	(1.266)	0	0	0
27/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	448.0000	443.0000	(1.116)	0	0	0
27/07/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,196.0000	6,177.0000	(0.307)	0	0	0
27/07/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,546.0000	3,520.0000	(0.733)	0	0	0
27/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	852.0000	829.0000	(2.700)	0	0	0
27/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,721.0000	1,696.0000	(1.453)	0	0	0
27/07/2009	£ / R 2009/12/14	19.30	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/07/2009	£ / R 2009/12/14	16.60	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
27/07/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,786.0000	3,760.0000	(0.687)	0	0	0
27/07/2009	£ / R 2009/12/14	9.55	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	371.0000	366.0000	(1.348)	0	0	0
27/07/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,337.0000	2,316.0000	(0.899)	0	0	0
27/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	434.0000	429.0000	(1.152)	0	0	0
27/07/2009	£ / R 2009/12/14	18.35	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
27/07/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,615.0000	2,632.0000	0.650	0	0	0
27/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,146.0000	1,122.0000	(2.094)	0	0	0
27/07/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,202.0000	1,211.0000	0.749	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
27/07/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,256.0000	5,234.0000	(0.419)	0	0	0
27/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	995.0000	972.0000	(2.312)	0	0	0
27/07/2009	£ / R 2009/12/14	11.55	Call	Currency Future	1,672.0000	1,686.0000	0.837	0	0	0
27/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	246.0000	240.0000	(2.439)	0	0	0
27/07/2009	£ / R 2009/12/14	10.35	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
27/07/2009	£ / R 2009/12/14	10.30	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
27/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	177.0000	167.0000	(5.650)	0	0	0
27/07/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,235.0000	8,217.0000	(0.219)	0	0	0
27/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	292.0000	286.0000	(2.055)	0	0	0
27/07/2009	£ / R 2009/12/14	12.30	Call	Currency Future	1,061.0000	1,065.0000	0.377	0	0	0
27/07/2009	£ / R 2009/12/14	12.60	Put	Currency Future	346.0000	331.0000	(4.335)	0	0	0
27/07/2009	£ / R 2009/12/14	18.10	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
27/07/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,434.0000	8,415.0000	(0.225)	0	0	0
27/07/2009	£ / R 2009/12/14	15.80	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
27/07/2009	£ / R 2009/12/14	15.00	Call	Currency Future	198.0000	192.0000	(3.030)	0	0	0
27/07/2009	£ / R 2009/12/14	21.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,467.0000	1,442.0000	(1.704)	0	0	0
27/07/2009	£ / R 2009/12/14	15.30	Call	Currency Future	163.0000	160.0000	(1.840)	0	0	0
27/07/2009	£ / R 2009/12/14	12.30	Put	Currency Future	236.0000	221.0000	(6.356)	0	0	0
27/07/2009	£ / R 2009/12/14	21.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,938.0000	3,956.0000	0.457	0	0	0
27/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	319.0000	313.0000	(1.881)	0	0	0
27/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	509.0000	505.0000	(0.786)	0	0	0
27/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	448.0000	443.0000	(1.116)	0	0	0
27/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	959.0000	935.0000	(2.503)	0	0	0
27/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/07/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,851.0000	1,827.0000	(1.297)	0	0	0
27/07/2009	£ / R 2009/12/14	13.05	Call	Currency Future	638.0000	640.0000	0.313	0	0	0
27/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	434.0000	429.0000	(1.152)	0	0	0
27/07/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,900.0000	1,913.0000	0.684	0	0	0
27/07/2009	£ / R 2009/12/14	15.15	Call	Currency Future	179.0000	178.0000	(0.559)	0	0	0
27/07/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,246.0000	6,227.0000	(0.304)	0	0	0
27/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	593.0000	573.0000	(3.373)	0	0	0
27/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	784.0000	761.0000	(2.934)	0	0	0
27/07/2009	£ / R 2009/12/14	21.55	Call	Currency Future	9.0000	9.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	8.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,204.0000	2,184.0000	(0.907)	0	0	0
27/07/2009	£ / R 2009/12/14	19.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/07/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,097.0000	6,078.0000	(0.312)	0	0	0
27/07/2009	£ / R 2009/12/14	19.55	Put	Currency Future	6,445.0000	6,425.0000	(0.310)	0	0	0
27/07/2009	£ / R 2009/12/14	11.30	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
27/07/2009	£ / R 2009/12/14	14.75	Call	Currency Future	226.0000	220.0000	(2.655)	0	0	0
27/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,272.0000	4,247.0000	(0.585)	0	0	0
27/07/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,126.0000	4,099.0000	(0.654)	0	0	0
27/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	708.0000	711.0000	0.424	0	0	0
27/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	421.0000	415.0000	(1.425)	0	0	0
27/07/2009	£ / R 2009/12/14	19.55	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/07/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,828.0000	4,846.0000	0.373	0	0	0
27/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,764.0000	1,739.0000	(1.417)	0	0	0
27/07/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,810.0000	2,827.0000	0.605	0	0	0
27/07/2009	£ / R 2009/12/14	12.20	Put	Currency Future	205.0000	190.0000	(7.317)	0	0	0
27/07/2009	£ / R 2009/12/14	12.60	Call	Currency Future	871.0000	875.0000	0.459	0	0	0
27/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	68.0000	62.0000	(8.824)	0	0	0
27/07/2009	£ / R 2009/12/14	17.55	Put	Currency Future	4,468.0000	4,443.0000	(0.560)	0	0	0
27/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	239.0000	233.0000	(2.510)	0	0	0
27/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
27/07/2009	£ / R 2009/12/14	9.85	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
27/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,998.0000	5,979.0000	(0.317)	0	0	0
27/07/2009	£ / R 2009/12/14	11.55	Put	Currency Future	97.0000	92.0000	(5.155)	0	0	0
27/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,344.0000	1,320.0000	(1.786)	0	0	0
27/07/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,854.0000	1,867.0000	0.701	0	0	0
27/07/2009	£ / R 2009/12/14	12.95	Call	Currency Future	683.0000	687.0000	0.586	0	0	0
27/07/2009	£ / R 2009/12/14	19.75	Put	Currency Future	6,643.0000	6,624.0000	(0.286)	0	0	0
27/07/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,405.0000	1,422.0000	1.210	0	0	0
27/07/2009	£ / R 2009/12/14	21.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	12.55	Call	Currency Future	901.0000	904.0000	0.333	0	0	0
27/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
27/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	79.0000	74.0000	(6.329)	0	0	0
27/07/2009	£ / R 2009/12/14	21.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	17.75	Put	Currency Future	4,664.0000	4,641.0000	(0.493)	0	0	0
27/07/2009	£ / R 2009/12/14	11.85	Put	Currency Future	130.0000	128.0000	(1.538)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	16.85	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
27/07/2009	£ / R 2009/12/14	19.10	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/07/2009	£ / R 2009/12/14	10.55	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
27/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,678.0000	1,653.0000	(1.490)	0	0	0
27/07/2009	£ / R 2009/12/14	17.35	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
27/07/2009	£ / R 2009/12/14	12.95	Put	Currency Future	508.0000	493.0000	(2.953)	0	0	0
27/07/2009	£ / R 2009/12/14	9.05	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/07/2009	£ / R 2009/12/14	21.10	Put	Currency Future	7,987.0000	7,968.0000	(0.238)	0	0	0
27/07/2009	£ / R 2009/12/14	12.55	Put	Currency Future	326.0000	311.0000	(4.601)	0	0	0
27/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	246.0000	240.0000	(2.439)	0	0	0
27/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	618.0000	617.0000	(0.162)	0	0	0
27/07/2009	£ / R 2009/12/14	9.05	Call	Currency Future	4,087.0000	4,104.0000	0.416	0	0	0
27/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	483.0000	468.0000	(3.106)	0	0	0
27/07/2009	£ / R 2009/12/14	15.85	Put	Currency Future	2,839.0000	2,814.0000	(0.881)	0	0	0
27/07/2009	£ / R 2009/12/14	15.55	Put	Currency Future	2,563.0000	2,540.0000	(0.897)	0	0	0
27/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	760.0000	763.0000	0.395	0	0	0
27/07/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,073.0000	2,048.0000	(1.206)	0	0	0
27/07/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,086.0000	8,068.0000	(0.223)	0	0	0
27/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	852.0000	829.0000	(2.700)	0	0	0
27/07/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,117.0000	2,093.0000	(1.134)	0	0	0
27/07/2009	£ / R 2009/12/14	19.75	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/07/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,299.0000	3,316.0000	0.515	0	0	0
27/07/2009	£ / R 2009/12/14	17.55	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
27/07/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,348.0000	3,365.0000	0.508	0	0	0
27/07/2009	£ / R 2009/12/14	14.80	Call	Currency Future	220.0000	214.0000	(2.727)	0	0	0
27/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	477.0000	473.0000	(0.839)	0	0	0
27/07/2009	£ / R 2009/12/14	10.05	Call	Currency Future	3,103.0000	3,121.0000	0.580	0	0	0
27/07/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,763.0000	4,739.0000	(0.504)	0	0	0
27/07/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,567.0000	2,583.0000	0.623	0	0	0
27/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	579.0000	576.0000	(0.518)	0	0	0
27/07/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,382.0000	2,360.0000	(0.924)	0	0	0
27/07/2009	£ / R 2009/12/14	15.55	Call	Currency Future	138.0000	134.0000	(2.899)	0	0	0
27/07/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,160.0000	2,139.0000	(0.972)	0	0	0
27/07/2009	£ / R 2009/12/14	10.05	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/07/2009	£ / R 2009/12/14	17.85	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
27/07/2009	£ / R 2009/12/14	10.60	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	654.0000	632.0000	(3.364)	0	0	0
27/07/2009	£ / R 2009/12/14	19.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/07/2009	£ / R 2009/12/14	20.30	Put	Currency Future	7,191.0000	7,171.0000	(0.278)	0	0	0
27/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,304.0000	1,279.0000	(1.917)	0	0	0
27/07/2009	£ / R 2009/12/14	11.05	Call	Currency Future	2,134.0000	2,148.0000	0.656	0	0	0
27/07/2009	£ / R 2009/12/14	21.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,037.0000	4,055.0000	0.446	0	0	0
27/07/2009	£ / R 2009/12/14	12.35	Put	Currency Future	252.0000	237.0000	(5.952)	0	0	0
27/07/2009	£ / R 2009/12/14	17.10	Put	Currency Future	4,028.0000	4,002.0000	(0.645)	0	0	0
27/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	329.0000	323.0000	(1.824)	0	0	0
27/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,678.0000	1,653.0000	(1.490)	0	0	0
27/07/2009	£ / R 2009/12/14	12.50	Put	Currency Future	307.0000	291.0000	(5.212)	0	0	0
27/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
27/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,108.0000	1,084.0000	(2.166)	0	0	0
27/07/2009	£ / R 2009/12/14	14.20	Call	Currency Future	310.0000	304.0000	(1.935)	0	0	0
27/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,984.0000	1,959.0000	(1.260)	0	0	0
27/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	319.0000	313.0000	(1.881)	0	0	0
27/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	192.0000	187.0000	(2.604)	0	0	0
27/07/2009	£ / R 2009/12/14	15.50	Call	Currency Future	143.0000	138.0000	(3.497)	0	0	0
27/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	383.0000	378.0000	(1.305)	0	0	0
27/07/2009	£ / R 2009/12/14	21.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	20.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	276.0000	270.0000	(2.174)	0	0	0
27/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
27/07/2009	£ / R 2009/12/14	17.05	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
27/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	509.0000	505.0000	(0.786)	0	0	0
27/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	493.0000	488.0000	(1.014)	0	0	0
27/07/2009	£ / R 2009/12/14	11.50	Put	Currency Future	92.0000	87.0000	(5.435)	0	0	0
27/07/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,683.0000	8,664.0000	(0.219)	0	0	0
27/07/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,701.0000	5,681.0000	(0.351)	0	0	0
27/07/2009	£ / R 2009/12/14	15.20	Call	Currency Future	174.0000	171.0000	(1.724)	0	0	0
27/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,146.0000	1,122.0000	(2.094)	0	0	0
27/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,344.0000	1,320.0000	(1.786)	0	0	0
27/07/2009	£ / R 2009/12/14	12.05	Put	Currency Future	163.0000	159.0000	(2.454)	0	0	0
27/07/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,397.0000	3,414.0000	0.500	0	0	0
27/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,185.0000	1,161.0000	(2.025)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	818.0000	795.0000	(2.812)	0	0	0
27/07/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,717.0000	1,731.0000	0.815	0	0	0
27/07/2009	£ / R 2009/12/14	17.10	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
27/07/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,693.0000	6,674.0000	(0.284)	0	0	0
27/07/2009	£ / R 2009/12/14	18.80	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
27/07/2009	£ / R 2009/12/14	15.10	Call	Currency Future	185.0000	182.0000	(1.622)	0	0	0
27/07/2009	£ / R 2009/12/14	14.95	Call	Currency Future	203.0000	197.0000	(2.956)	0	0	0
27/07/2009	£ / R 2009/12/14	11.05	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
27/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,304.0000	1,279.0000	(1.917)	0	0	0
27/07/2009	£ / R 2009/12/14	10.50	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
27/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,792.0000	2,768.0000	(0.860)	0	0	0
27/07/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,249.0000	2,228.0000	(0.934)	0	0	0
27/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	371.0000	366.0000	(1.348)	0	0	0
27/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,764.0000	1,739.0000	(1.417)	0	0	0
27/07/2009	£ / R 2009/12/14	12.05	Call	Currency Future	1,239.0000	1,252.0000	1.049	0	0	0
27/07/2009	£ / R 2009/12/14	17.75	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
27/07/2009	£ / R 2009/12/14	13.05	Put	Currency Future	563.0000	546.0000	(3.020)	0	0	0
27/07/2009	£ / R 2009/12/14	9.50	Call	Currency Future	3,643.0000	3,660.0000	0.467	0	0	0
27/07/2009	£ / R 2009/12/14	10.10	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/07/2009	£ / R 2009/12/14	19.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
27/07/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,385.0000	1,360.0000	(1.805)	0	0	0
27/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	192.0000	187.0000	(2.604)	0	0	0
27/07/2009	£ / R 2009/12/14	17.05	Put	Currency Future	3,980.0000	3,953.0000	(0.678)	0	0	0
27/07/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,746.0000	2,722.0000	(0.874)	0	0	0
27/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	329.0000	323.0000	(1.824)	0	0	0
27/07/2009	£ / R 2009/12/14	9.50	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/07/2009	£ / R 2009/12/14	15.35	Call	Currency Future	157.0000	154.0000	(1.911)	0	0	0
27/07/2009	£ / R 2009/12/14	11.10	Call	Currency Future	2,087.0000	2,100.0000	0.623	0	0	0
27/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,032.0000	1,009.0000	(2.229)	0	0	0
27/07/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,223.0000	4,197.0000	(0.616)	0	0	0
27/07/2009	£ / R 2009/12/14	15.60	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
27/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	239.0000	233.0000	(2.510)	0	0	0
27/07/2009	£ / R 2009/12/14	19.05	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,984.0000	1,959.0000	(1.260)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	15.75	Call	Currency Future	121.0000	116.0000	(4.132)	0	0	0
27/07/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,664.0000	2,681.0000	0.638	0	0	0
27/07/2009	£ / R 2009/12/14	10.10	Call	Currency Future	3,054.0000	3,072.0000	0.589	0	0	0
27/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	408.0000	402.0000	(1.471)	0	0	0
27/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	209.0000	203.0000	(2.871)	0	0	0
27/07/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,117.0000	2,093.0000	(1.134)	0	0	0
27/07/2009	£ / R 2009/12/14	11.75	Put	Currency Future	118.0000	115.0000	(2.542)	0	0	0
27/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	923.0000	899.0000	(2.600)	0	0	0
27/07/2009	£ / R 2009/12/14	13.00	Put	Currency Future	534.0000	519.0000	(2.809)	0	0	0
27/07/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,518.0000	2,495.0000	(0.913)	0	0	0
27/07/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,276.0000	5,294.0000	0.341	0	0	0
27/07/2009	£ / R 2009/12/14	12.80	Put	Currency Future	435.0000	419.0000	(3.678)	0	0	0
27/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	284.0000	278.0000	(2.113)	0	0	0
27/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,130.0000	1,134.0000	0.354	0	0	0
27/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,185.0000	1,161.0000	(2.025)	0	0	0
27/07/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,493.0000	1,509.0000	1.072	0	0	0
27/07/2009	£ / R 2009/12/14	13.00	Call	Currency Future	659.0000	663.0000	0.607	0	0	0
27/07/2009	£ / R 2009/12/14	17.50	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
27/07/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,028.0000	1,031.0000	0.292	0	0	0
27/07/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,070.0000	1,046.0000	(2.243)	0	0	0
27/07/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,939.0000	1,915.0000	(1.238)	0	0	0
27/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,551.0000	1,526.0000	(1.612)	0	0	0
27/07/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,028.0000	2,004.0000	(1.183)	0	0	0
27/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,551.0000	1,526.0000	(1.612)	0	0	0
27/07/2009	£ / R 2009/12/14	21.85	Put	Currency Future	8,732.0000	8,714.0000	(0.206)	0	0	0
27/07/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,426.0000	1,401.0000	(1.753)	0	0	0
27/07/2009	£ / R 2009/12/14	12.50	Call	Currency Future	932.0000	935.0000	0.322	0	0	0
27/07/2009	£ / R 2009/12/14	10.85	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
27/07/2009	£ / R 2009/12/14	14.85	Call	Currency Future	215.0000	208.0000	(3.256)	0	0	0
27/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,509.0000	1,484.0000	(1.657)	0	0	0
27/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	360.0000	355.0000	(1.389)	0	0	0
27/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	276.0000	270.0000	(2.174)	0	0	0
27/07/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,421.0000	2,438.0000	0.702	0	0	0
27/07/2009	£ / R 2009/12/14	15.85	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
27/07/2009	£ / R 2009/12/14	14.25	Call	Currency Future	301.0000	295.0000	(1.993)	0	0	0
27/07/2009	£ / R 2009/12/14	19.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,993.0000	2,006.0000	0.652	0	0	0
27/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	209.0000	203.0000	(2.871)	0	0	0
27/07/2009	£ / R 2009/12/14	10.75	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
27/07/2009	£ / R 2009/12/14	9.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,304.0000	1,279.0000	(1.917)	0	0	0
27/07/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,325.0000	2,341.0000	0.688	0	0	0
27/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	395.0000	390.0000	(1.266)	0	0	0
27/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	383.0000	378.0000	(1.305)	0	0	0
27/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	448.0000	443.0000	(1.116)	0	0	0
27/07/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,419.0000	4,394.0000	(0.566)	0	0	0
27/07/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,790.0000	3,808.0000	0.475	0	0	0
27/07/2009	£ / R 2009/12/14	12.75	Put	Currency Future	411.0000	396.0000	(3.650)	0	0	0
27/07/2009	£ / R 2009/12/14	19.05	Put	Currency Future	5,949.0000	5,929.0000	(0.336)	0	0	0
27/07/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,526.0000	5,544.0000	0.326	0	0	0
27/07/2009	£ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,615.0000	4,591.0000	(0.520)	0	0	0
27/07/2009	£ / R 2009/12/14	21.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	408.0000	402.0000	(1.471)	0	0	0
27/07/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/07/2009	£ / R 2009/12/14	13.25	Put	Currency Future	685.0000	663.0000	(3.212)	0	0	0
27/07/2009	£ / R 2009/12/14	17.70	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
27/07/2009	£ / R 2009/12/14	21.05	Put	Currency Future	7,937.0000	7,918.0000	(0.239)	0	0	0
27/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,032.0000	1,009.0000	(2.229)	0	0	0
27/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	623.0000	601.0000	(3.531)	0	0	0
27/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	329.0000	323.0000	(1.824)	0	0	0
27/07/2009	£ / R 2009/12/14	12.75	Call	Currency Future	786.0000	790.0000	0.509	0	0	0
27/07/2009	£ / R 2009/12/14	19.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,108.0000	1,084.0000	(2.166)	0	0	0
27/07/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,635.0000	1,611.0000	(1.468)	0	0	0
27/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	598.0000	595.0000	(0.502)	0	0	0
27/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,264.0000	1,239.0000	(1.978)	0	0	0
27/07/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,384.0000	8,366.0000	(0.215)	0	0	0
27/07/2009	£ / R 2009/12/14	13.25	Call	Currency Future	560.0000	557.0000	(0.536)	0	0	0
27/07/2009	£ / R 2009/12/14	21.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	260.0000	254.0000	(2.308)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	360.0000	355.0000	(1.389)	0	0	0
27/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	339.0000	333.0000	(1.770)	0	0	0
27/07/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,395.0000	6,376.0000	(0.297)	0	0	0
27/07/2009	£ / R 2009/12/14	12.85	Call	Currency Future	733.0000	737.0000	0.546	0	0	0
27/07/2009	£ / R 2009/12/14	19.70	Put	Currency Future	6,594.0000	6,574.0000	(0.303)	0	0	0
27/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	995.0000	972.0000	(2.312)	0	0	0
27/07/2009	£ / R 2009/12/14	13.35	Put	Currency Future	750.0000	728.0000	(2.933)	0	0	0
27/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	887.0000	864.0000	(2.593)	0	0	0
27/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	421.0000	415.0000	(1.425)	0	0	0
27/07/2009	£ / R 2009/12/14	13.30	Put	Currency Future	718.0000	695.0000	(3.203)	0	0	0
27/07/2009	£ / R 2009/12/14	17.45	Put	Currency Future	4,370.0000	4,345.0000	(0.572)	0	0	0
27/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	349.0000	344.0000	(1.433)	0	0	0
27/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	383.0000	378.0000	(1.305)	0	0	0
27/07/2009	£ / R 2009/12/14	13.55	Call	Currency Future	462.0000	458.0000	(0.866)	0	0	0
27/07/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,224.0000	1,200.0000	(1.961)	0	0	0
27/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,108.0000	1,084.0000	(2.166)	0	0	0
27/07/2009	£ / R 2009/12/14	19.45	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	13.35	Call	Currency Future	525.0000	522.0000	(0.571)	0	0	0
27/07/2009	£ / R 2009/12/14	21.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	21.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	818.0000	795.0000	(2.812)	0	0	0
27/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,509.0000	1,484.0000	(1.657)	0	0	0
27/07/2009	£ / R 2009/12/14	12.85	Put	Currency Future	458.0000	443.0000	(3.275)	0	0	0
27/07/2009	£ / R 2009/12/14	13.30	Call	Currency Future	543.0000	539.0000	(0.737)	0	0	0
27/07/2009	£ / R 2009/12/14	21.45	Put	Currency Future	8,335.0000	8,316.0000	(0.228)	0	0	0
27/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	784.0000	761.0000	(2.934)	0	0	0
27/07/2009	£ / R 2009/12/14	19.45	Put	Currency Future	6,345.0000	6,326.0000	(0.299)	0	0	0
27/07/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,472.0000	2,450.0000	(0.890)	0	0	0
27/07/2009	£ / R 2009/12/14	14.45	Call	Currency Future	268.0000	262.0000	(2.239)	0	0	0
27/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	493.0000	488.0000	(1.014)	0	0	0
27/07/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,593.0000	1,568.0000	(1.569)	0	0	0
27/07/2009	£ / R 2009/12/14	10.80	Call	Currency Future	2,373.0000	2,389.0000	0.674	0	0	0
27/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,264.0000	1,239.0000	(1.978)	0	0	0
27/07/2009	£ / R 2009/12/14	13.35	Call	Currency Future	525.0000	522.0000	(0.571)	0	0	0
27/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	654.0000	632.0000	(3.364)	0	0	0
27/07/2009	£ / R 2009/12/14	17.80	Put	Currency Future	4,714.0000	4,690.0000	(0.509)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	339.0000	333.0000	(1.770)	0	0	0
27/07/2009	£ / R 2009/12/14	13.35	Put	Currency Future	750.0000	728.0000	(2.933)	0	0	0
27/07/2009	£ / R 2009/12/14	17.80	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
27/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	284.0000	278.0000	(2.113)	0	0	0
27/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	579.0000	576.0000	(0.518)	0	0	0
27/07/2009	£ / R 2009/12/14	11.80	Put	Currency Future	124.0000	121.0000	(2.419)	0	0	0
27/07/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,583.0000	8,564.0000	(0.221)	0	0	0
27/07/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,449.0000	1,465.0000	1.104	0	0	0
27/07/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,700.0000	2,676.0000	(0.889)	0	0	0
27/07/2009	£ / R 2009/12/14	10.80	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
27/07/2009	£ / R 2009/12/14	11.70	Put	Currency Future	112.0000	109.0000	(2.679)	0	0	0
27/07/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,470.0000	2,486.0000	0.648	0	0	0
27/07/2009	£ / R 2009/12/14	12.70	Put	Currency Future	389.0000	374.0000	(3.856)	0	0	0
27/07/2009	£ / R 2009/12/14	15.70	Call	Currency Future	125.0000	120.0000	(4.000)	0	0	0
27/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	708.0000	711.0000	0.424	0	0	0
27/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	483.0000	468.0000	(3.106)	0	0	0
27/07/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,537.0000	1,552.0000	0.976	0	0	0
27/07/2009	£ / R 2009/12/14	10.70	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
27/07/2009	£ / R 2009/12/14	12.70	Call	Currency Future	814.0000	817.0000	0.369	0	0	0
27/07/2009	£ / R 2009/12/14	9.70	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	623.0000	601.0000	(3.531)	0	0	0
27/07/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,446.0000	3,463.0000	0.493	0	0	0
27/07/2009	£ / R 2009/12/14	19.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	618.0000	617.0000	(0.162)	0	0	0
27/07/2009	£ / R 2009/12/14	21.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	593.0000	573.0000	(3.373)	0	0	0
27/07/2009	£ / R 2009/12/14	19.00	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	598.0000	595.0000	(0.502)	0	0	0
27/07/2009	£ / R 2009/12/14	21.00	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/07/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,533.0000	8,515.0000	(0.211)	0	0	0
27/07/2009	£ / R 2009/12/14	21.00	Put	Currency Future	7,888.0000	7,868.0000	(0.254)	0	0	0
27/07/2009	£ / R 2009/12/14	17.00	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
27/07/2009	£ / R 2009/12/14	10.00	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/07/2009	£ / R 2009/12/14	10.00	Call	Currency Future	3,152.0000	3,169.0000	0.539	0	0	0
27/07/2009	£ / R 2009/12/14	15.45	Call	Currency Future	147.0000	144.0000	(2.041)	0	0	0
27/07/2009	£ / R 2009/12/14	9.00	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2009/12/14	17.45	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
27/07/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,181.0000	2,196.0000	0.688	0	0	0
27/07/2009	£ / R	2009/12/14	12.45	Call	Currency Future	963.0000	966.0000	0.312	0	0	0
27/07/2009	£ / R	2009/12/14	9.00	Call	Currency Future	4,136.0000	4,153.0000	0.411	0	0	0
27/07/2009	£ / R	2009/12/14	11.00	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
27/07/2009	£ / R	2009/12/14	12.00	Put	Currency Future	151.0000	150.0000	(0.662)	0	0	0
27/07/2009	£ / R	2009/12/14	12.00	Call	Currency Future	1,276.0000	1,294.0000	1.411	0	0	0
27/07/2009	£ / R	2009/12/14	17.00	Put	Currency Future	3,931.0000	3,905.0000	(0.661)	0	0	0
27/07/2009	£ / R	2009/12/14	19.00	Put	Currency Future	5,899.0000	5,879.0000	(0.339)	0	0	0
27/07/2009	£ / R	2009/12/14	12.45	Put	Currency Future	288.0000	273.0000	(5.208)	0	0	0
27/07/2009	£ / R	2009/12/14	11.45	Put	Currency Future	87.0000	82.0000	(5.747)	0	0	0
27/07/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,713.0000	2,730.0000	0.627	0	0	0
27/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	842.0000	846.0000	0.475	0	0	0
27/07/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,762.0000	1,776.0000	0.795	0	0	0
27/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	367.0000	352.0000	(4.087)	0	0	0
27/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
27/07/2009	£ / R	2009/12/14	10.45	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
27/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,654.0000	2,631.0000	(0.867)	0	0	0
27/07/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,692.0000	3,709.0000	0.460	0	0	0
27/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
27/07/2009	£ / R	2009/12/14	9.45	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	107.0000	103.0000	(3.738)	0	0	0
27/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,566.0000	4,542.0000	(0.526)	0	0	0
27/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,582.0000	1,597.0000	0.948	0	0	0
27/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,544.0000	6,525.0000	(0.290)	0	0	0
27/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,518.0000	2,535.0000	0.675	0	0	0
27/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
27/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,495.0000	3,513.0000	0.515	0	0	0
27/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	349.0000	344.0000	(1.433)	0	0	0
27/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,224.0000	1,200.0000	(1.961)	0	0	0
27/07/2009	£ / R	2010/03/15			Currency Future	13.3442	13.3641	0.149	0.0000	0.0000	57
27/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,840.0000	1,852.0000	0.652	0	0	0
27/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,006.0000	2,019.0000	0.648	0	0	0
27/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	154.0000	152.0000	(1.299)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/03/15	11.25	Put	Currency Future	92.0000	86.0000	(6.522)	0	0	0
27/07/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,137.0000	1,143.0000	0.528	0	0	0
27/07/2009	£ / R 2010/03/15	11.45	Put	Currency Future	112.0000	105.0000	(6.250)	0	0	0
27/07/2009	£ / R 2010/03/15	16.30	Put	Currency Future	3,181.0000	3,158.0000	(0.723)	0	0	0
27/07/2009	£ / R 2010/03/15	11.25	Call	Currency Future	2,186.0000	2,200.0000	0.640	0	0	0
27/07/2009	£ / R 2010/03/15	11.65	Put	Currency Future	146.0000	138.0000	(5.479)	0	0	0
27/07/2009	£ / R 2010/03/15	13.55	Put	Currency Future	936.0000	916.0000	(2.137)	0	0	0
27/07/2009	£ / R 2010/03/15	10.45	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
27/07/2009	£ / R 2010/03/15	17.65	Put	Currency Future	4,438.0000	4,416.0000	(0.496)	0	0	0
27/07/2009	£ / R 2010/03/15	9.45	Put	Currency Future	32.0000	32.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	17.30	Put	Currency Future	4,110.0000	4,088.0000	(0.535)	0	0	0
27/07/2009	£ / R 2010/03/15	9.25	Put	Currency Future	26.0000	26.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	22.05	Put	Currency Future	8,724.0000	8,704.0000	(0.229)	0	0	0
27/07/2009	£ / R 2010/03/15	10.65	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
27/07/2009	£ / R 2010/03/15	10.45	Call	Currency Future	2,952.0000	2,971.0000	0.644	0	0	0
27/07/2009	£ / R 2010/03/15	10.25	Call	Currency Future	3,146.0000	3,165.0000	0.604	0	0	0
27/07/2009	£ / R 2010/03/15	20.05	Put	Currency Future	6,753.0000	6,731.0000	(0.326)	0	0	0
27/07/2009	£ / R 2010/03/15	10.65	Call	Currency Future	2,759.0000	2,777.0000	0.652	0	0	0
27/07/2009	£ / R 2010/03/15	16.30	Call	Currency Future	225.0000	222.0000	(1.333)	0	0	0
27/07/2009	£ / R 2010/03/15	22.05	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
27/07/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,600.0000	2,577.0000	(0.885)	0	0	0
27/07/2009	£ / R 2010/03/15	14.05	Call	Currency Future	579.0000	578.0000	(0.173)	0	0	0
27/07/2009	£ / R 2010/03/15	12.45	Call	Currency Future	1,254.0000	1,261.0000	0.558	0	0	0
27/07/2009	£ / R 2010/03/15	9.25	Call	Currency Future	4,121.0000	4,140.0000	0.461	0	0	0
27/07/2009	£ / R 2010/03/15	16.65	Call	Currency Future	196.0000	193.0000	(1.531)	0	0	0
27/07/2009	£ / R 2010/03/15	14.05	Put	Currency Future	1,285.0000	1,263.0000	(1.712)	0	0	0
27/07/2009	£ / R 2010/03/15	13.55	Call	Currency Future	730.0000	730.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	15.45	Call	Currency Future	321.0000	318.0000	(0.935)	0	0	0
27/07/2009	£ / R 2010/03/15	12.25	Call	Currency Future	1,385.0000	1,393.0000	0.578	0	0	0
27/07/2009	£ / R 2010/03/15	19.95	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
27/07/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,502.0000	3,479.0000	(0.657)	0	0	0
27/07/2009	£ / R 2010/03/15	19.25	Put	Currency Future	5,972.0000	5,950.0000	(0.368)	0	0	0
27/07/2009	£ / R 2010/03/15	19.60	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
27/07/2009	£ / R 2010/03/15	17.65	Call	Currency Future	132.0000	130.0000	(1.515)	0	0	0
27/07/2009	£ / R 2010/03/15	17.45	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
27/07/2009	£ / R 2010/03/15	15.30	Put	Currency Future	2,297.0000	2,275.0000	(0.958)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/03/15	15.25	Call	Currency Future	348.0000	345.0000	(0.862)	0	0	0
27/07/2009	£ / R 2010/03/15	19.95	Put	Currency Future	6,655.0000	6,633.0000	(0.331)	0	0	0
27/07/2009	£ / R 2010/03/15	20.05	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
27/07/2009	£ / R 2010/03/15	14.65	Call	Currency Future	445.0000	442.0000	(0.674)	0	0	0
27/07/2009	£ / R 2010/03/15	13.75	Put	Currency Future	1,071.0000	1,050.0000	(1.961)	0	0	0
27/07/2009	£ / R 2010/03/15	15.45	Put	Currency Future	2,427.0000	2,404.0000	(0.948)	0	0	0
27/07/2009	£ / R 2010/03/15	21.25	Call	Currency Future	28.0000	28.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	21.95	Put	Currency Future	8,625.0000	8,605.0000	(0.232)	0	0	0
27/07/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,751.0000	1,728.0000	(1.314)	0	0	0
27/07/2009	£ / R 2010/03/15	13.90	Call	Currency Future	620.0000	619.0000	(0.161)	0	0	0
27/07/2009	£ / R 2010/03/15	9.45	Call	Currency Future	3,927.0000	3,946.0000	0.484	0	0	0
27/07/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,473.0000	1,452.0000	(1.426)	0	0	0
27/07/2009	£ / R 2010/03/15	21.25	Put	Currency Future	7,934.0000	7,914.0000	(0.252)	0	0	0
27/07/2009	£ / R 2010/03/15	21.95	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/07/2009	£ / R 2010/03/15	9.65	Put	Currency Future	36.0000	36.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	13.90	Put	Currency Future	1,176.0000	1,155.0000	(1.786)	0	0	0
27/07/2009	£ / R 2010/03/15	19.80	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
27/07/2009	£ / R 2010/03/15	12.45	Put	Currency Future	360.0000	347.0000	(3.611)	0	0	0
27/07/2009	£ / R 2010/03/15	9.65	Call	Currency Future	3,731.0000	3,750.0000	0.509	0	0	0
27/07/2009	£ / R 2010/03/15	13.75	Call	Currency Future	665.0000	664.0000	(0.150)	0	0	0
27/07/2009	£ / R 2010/03/15	19.80	Put	Currency Future	6,508.0000	6,487.0000	(0.323)	0	0	0
27/07/2009	£ / R 2010/03/15	12.25	Put	Currency Future	290.0000	279.0000	(3.793)	0	0	0
27/07/2009	£ / R 2010/03/15	19.60	Put	Currency Future	6,313.0000	6,291.0000	(0.348)	0	0	0
27/07/2009	£ / R 2010/03/15	15.65	Call	Currency Future	294.0000	291.0000	(1.020)	0	0	0
27/07/2009	£ / R 2010/03/15	21.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	12.65	Put	Currency Future	443.0000	429.0000	(3.160)	0	0	0
27/07/2009	£ / R 2010/03/15	21.80	Put	Currency Future	8,477.0000	8,457.0000	(0.236)	0	0	0
27/07/2009	£ / R 2010/03/15	17.25	Put	Currency Future	4,063.0000	4,040.0000	(0.566)	0	0	0
27/07/2009	£ / R 2010/03/15	21.60	Put	Currency Future	8,280.0000	8,259.0000	(0.254)	0	0	0
27/07/2009	£ / R 2010/03/15	12.75	Put	Currency Future	489.0000	474.0000	(3.067)	0	0	0
27/07/2009	£ / R 2010/03/15	13.80	Call	Currency Future	650.0000	649.0000	(0.154)	0	0	0
27/07/2009	£ / R 2010/03/15	19.25	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
27/07/2009	£ / R 2010/03/15	18.05	Put	Currency Future	4,817.0000	4,794.0000	(0.477)	0	0	0
27/07/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,832.0000	1,810.0000	(1.201)	0	0	0
27/07/2009	£ / R 2010/03/15	15.25	Put	Currency Future	2,254.0000	2,231.0000	(1.020)	0	0	0
27/07/2009	£ / R 2010/03/15	11.05	Call	Currency Future	2,376.0000	2,392.0000	0.673	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	282.0000	279.0000	(1.064)	0	0	0
27/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
27/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,073.0000	4,092.0000	0.466	0	0	0
27/07/2009	£ / R	2010/03/15	17.25	Call	Currency Future	157.0000	155.0000	(1.274)	0	0	0
27/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,955.0000	2,932.0000	(0.778)	0	0	0
27/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	426.0000	424.0000	(0.469)	0	0	0
27/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	635.0000	634.0000	(0.157)	0	0	0
27/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,688.0000	2,665.0000	(0.856)	0	0	0
27/07/2009	£ / R	2010/03/15	13.40	Put	Currency Future	840.0000	821.0000	(2.262)	0	0	0
27/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/07/2009	£ / R	2010/03/15	10.25	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
27/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,595.0000	3,572.0000	(0.640)	0	0	0
27/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,486.0000	3,505.0000	0.545	0	0	0
27/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,141.0000	1,119.0000	(1.928)	0	0	0
27/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
27/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	127.0000	124.0000	(2.362)	0	0	0
27/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
27/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
27/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	189.0000	186.0000	(1.587)	0	0	0
27/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,459.0000	6,438.0000	(0.325)	0	0	0
27/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
27/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,532.0000	4,510.0000	(0.485)	0	0	0
27/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,519.0000	2,536.0000	0.675	0	0	0
27/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	697.0000	696.0000	(0.143)	0	0	0
27/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,428.0000	8,407.0000	(0.249)	0	0	0
27/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,264.0000	6,242.0000	(0.351)	0	0	0
27/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,083.0000	1,088.0000	0.462	0	0	0
27/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,212.0000	1,191.0000	(1.733)	0	0	0
27/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	165.0000	157.0000	(4.848)	0	0	0
27/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	606.0000	605.0000	(0.165)	0	0	0
27/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,230.0000	8,210.0000	(0.243)	0	0	0
27/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	28.0000	28.0000	-	0	0	0
27/07/2009	£ / R	2010/03/15	13.35	Put	Currency Future	809.0000	790.0000	(2.349)	0	0	0
27/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
27/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
27/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,633.0000	3,652.0000	0.523	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/03/15	13.65	Put	Currency Future	1,003.0000	982.0000	(2.094)	0	0	0
27/07/2009	£ / R 2010/03/15	13.35	Call	Currency Future	803.0000	804.0000	0.125	0	0	0
27/07/2009	£ / R 2010/03/15	9.75	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
27/07/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,036.0000	1,016.0000	(1.931)	0	0	0
27/07/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,663.0000	2,680.0000	0.638	0	0	0
27/07/2009	£ / R 2010/03/15	13.70	Call	Currency Future	681.0000	680.0000	(0.147)	0	0	0
27/07/2009	£ / R 2010/03/15	13.40	Call	Currency Future	784.0000	785.0000	0.128	0	0	0
27/07/2009	£ / R 2010/03/15	15.30	Call	Currency Future	342.0000	339.0000	(0.877)	0	0	0
27/07/2009	£ / R 2010/03/15	10.90	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
27/07/2009	£ / R 2010/03/15	19.45	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
27/07/2009	£ / R 2010/03/15	17.45	Put	Currency Future	4,251.0000	4,228.0000	(0.541)	0	0	0
27/07/2009	£ / R 2010/03/15	10.30	Call	Currency Future	3,097.0000	3,117.0000	0.646	0	0	0
27/07/2009	£ / R 2010/03/15	13.50	Call	Currency Future	748.0000	748.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,759.0000	1,771.0000	0.682	0	0	0
27/07/2009	£ / R 2010/03/15	13.80	Put	Currency Future	1,105.0000	1,085.0000	(1.810)	0	0	0
27/07/2009	£ / R 2010/03/15	19.45	Put	Currency Future	6,167.0000	6,145.0000	(0.357)	0	0	0
27/07/2009	£ / R 2010/03/15	10.75	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
27/07/2009	£ / R 2010/03/15	21.45	Put	Currency Future	8,132.0000	8,111.0000	(0.258)	0	0	0
27/07/2009	£ / R 2010/03/15	11.30	Call	Currency Future	2,139.0000	2,153.0000	0.655	0	0	0
27/07/2009	£ / R 2010/03/15	13.45	Put	Currency Future	872.0000	852.0000	(2.294)	0	0	0
27/07/2009	£ / R 2010/03/15	21.45	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/07/2009	£ / R 2010/03/15	11.30	Put	Currency Future	95.0000	89.0000	(6.316)	0	0	0
27/07/2009	£ / R 2010/03/15	13.45	Call	Currency Future	766.0000	766.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	11.90	Call	Currency Future	1,642.0000	1,652.0000	0.609	0	0	0
27/07/2009	£ / R 2010/03/15	12.30	Call	Currency Future	1,350.0000	1,358.0000	0.593	0	0	0
27/07/2009	£ / R 2010/03/15	19.30	Put	Currency Future	6,021.0000	5,999.0000	(0.365)	0	0	0
27/07/2009	£ / R 2010/03/15	12.30	Put	Currency Future	306.0000	294.0000	(3.922)	0	0	0
27/07/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,036.0000	1,016.0000	(1.931)	0	0	0
27/07/2009	£ / R 2010/03/15	12.90	Put	Currency Future	561.0000	545.0000	(2.852)	0	0	0
27/07/2009	£ / R 2010/03/15	14.30	Call	Currency Future	518.0000	516.0000	(0.386)	0	0	0
27/07/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,821.0000	2,798.0000	(0.815)	0	0	0
27/07/2009	£ / R 2010/03/15	21.30	Put	Currency Future	7,984.0000	7,963.0000	(0.263)	0	0	0
27/07/2009	£ / R 2010/03/15	10.30	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
27/07/2009	£ / R 2010/03/15	16.90	Call	Currency Future	178.0000	176.0000	(1.124)	0	0	0
27/07/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,341.0000	2,318.0000	(0.982)	0	0	0
27/07/2009	£ / R 2010/03/15	12.50	Put	Currency Future	380.0000	367.0000	(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
27/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,005.0000	1,009.0000	0.398	0	0	0
27/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/07/2009	£ / R	2010/03/15	9.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	120.0000	113.0000	(5.833)	0	0	0
27/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	969.0000	949.0000	(2.064)	0	0	0
27/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,528.0000	1,538.0000	0.654	0	0	0
27/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,956.0000	1,934.0000	(1.125)	0	0	0
27/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,513.0000	2,490.0000	(0.915)	0	0	0
27/07/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,194.0000	3,214.0000	0.626	0	0	0
27/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	474.0000	472.0000	(0.422)	0	0	0
27/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	265.0000	262.0000	(1.132)	0	0	0
27/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	204.0000	201.0000	(1.471)	0	0	0
27/07/2009	£ / R	2010/03/15	10.20	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
27/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,224.0000	1,231.0000	0.572	0	0	0
27/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	681.0000	680.0000	(0.147)	0	0	0
27/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	933.0000	936.0000	0.322	0	0	0
27/07/2009	£ / R	2010/03/15	13.20	Call	Currency Future	866.0000	867.0000	0.115	0	0	0
27/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,734.0000	3,712.0000	(0.589)	0	0	0
27/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,410.0000	3,387.0000	(0.674)	0	0	0
27/07/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,233.0000	2,248.0000	0.672	0	0	0
27/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	314.0000	311.0000	(0.955)	0	0	0
27/07/2009	£ / R	2010/03/15	13.05	Put	Currency Future	639.0000	622.0000	(2.660)	0	0	0
27/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
27/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	138.0000	136.0000	(1.449)	0	0	0
27/07/2009	£ / R	2010/03/15	11.20	Put	Currency Future	89.0000	84.0000	(5.618)	0	0	0
27/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,470.0000	2,447.0000	(0.931)	0	0	0
27/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	249.0000	246.0000	(1.205)	0	0	0
27/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	198.0000	188.0000	(5.051)	0	0	0
27/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,344.0000	4,322.0000	(0.506)	0	0	0
27/07/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,169.0000	4,188.0000	0.456	0	0	0
27/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,630.0000	1,608.0000	(1.350)	0	0	0
27/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	82.0000	78.0000	(4.878)	0	0	0
27/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	307.0000	304.0000	(0.977)	0	0	0
27/07/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,420.0000	1,429.0000	0.634	0	0	0
27/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,964.0000	1,977.0000	0.662	0	0	0
27/07/2009	£ / R	2010/03/15	10.05	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/03/15	13.20	Put	Currency Future	722.0000	703.0000	(2.632)	0	0	0
27/07/2009	£ / R 2010/03/15	17.90	Put	Currency Future	4,674.0000	4,652.0000	(0.471)	0	0	0
27/07/2009	£ / R 2010/03/15	10.50	Call	Currency Future	2,904.0000	2,922.0000	0.620	0	0	0
27/07/2009	£ / R 2010/03/15	12.05	Put	Currency Future	234.0000	224.0000	(4.274)	0	0	0
27/07/2009	£ / R 2010/03/15	13.25	Call	Currency Future	845.0000	846.0000	0.118	0	0	0
27/07/2009	£ / R 2010/03/15	14.90	Call	Currency Future	401.0000	398.0000	(0.748)	0	0	0
27/07/2009	£ / R 2010/03/15	13.50	Put	Currency Future	904.0000	884.0000	(2.212)	0	0	0
27/07/2009	£ / R 2010/03/15	13.25	Put	Currency Future	750.0000	732.0000	(2.400)	0	0	0
27/07/2009	£ / R 2010/03/15	10.80	Call	Currency Future	2,615.0000	2,632.0000	0.650	0	0	0
27/07/2009	£ / R 2010/03/15	10.05	Call	Currency Future	3,340.0000	3,359.0000	0.569	0	0	0
27/07/2009	£ / R 2010/03/15	9.80	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
27/07/2009	£ / R 2010/03/15	19.65	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
27/07/2009	£ / R 2010/03/15	10.50	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
27/07/2009	£ / R 2010/03/15	9.80	Call	Currency Future	3,584.0000	3,603.0000	0.530	0	0	0
27/07/2009	£ / R 2010/03/15	13.60	Call	Currency Future	713.0000	713.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	16.95	Call	Currency Future	175.0000	173.0000	(1.143)	0	0	0
27/07/2009	£ / R 2010/03/15	9.55	Call	Currency Future	3,829.0000	3,848.0000	0.496	0	0	0
27/07/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,670.0000	1,648.0000	(1.317)	0	0	0
27/07/2009	£ / R 2010/03/15	12.85	Put	Currency Future	536.0000	521.0000	(2.799)	0	0	0
27/07/2009	£ / R 2010/03/15	9.50	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
27/07/2009	£ / R 2010/03/15	12.55	Put	Currency Future	400.0000	387.0000	(3.250)	0	0	0
27/07/2009	£ / R 2010/03/15	14.85	Call	Currency Future	409.0000	406.0000	(0.733)	0	0	0
27/07/2009	£ / R 2010/03/15	9.50	Call	Currency Future	3,878.0000	3,897.0000	0.490	0	0	0
27/07/2009	£ / R 2010/03/15	11.95	Put	Currency Future	209.0000	200.0000	(4.306)	0	0	0
27/07/2009	£ / R 2010/03/15	10.55	Call	Currency Future	2,856.0000	2,874.0000	0.630	0	0	0
27/07/2009	£ / R 2010/03/15	19.65	Put	Currency Future	6,362.0000	6,340.0000	(0.346)	0	0	0
27/07/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,915.0000	1,892.0000	(1.201)	0	0	0
27/07/2009	£ / R 2010/03/15	12.95	Call	Currency Future	981.0000	984.0000	0.306	0	0	0
27/07/2009	£ / R 2010/03/15	10.55	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
27/07/2009	£ / R 2010/03/15	21.65	Put	Currency Future	8,329.0000	8,308.0000	(0.252)	0	0	0
27/07/2009	£ / R 2010/03/15	15.85	Call	Currency Future	270.0000	268.0000	(0.741)	0	0	0
27/07/2009	£ / R 2010/03/15	12.95	Put	Currency Future	586.0000	570.0000	(2.730)	0	0	0
27/07/2009	£ / R 2010/03/15	11.55	Call	Currency Future	1,922.0000	1,935.0000	0.676	0	0	0
27/07/2009	£ / R 2010/03/15	13.30	Put	Currency Future	779.0000	760.0000	(2.439)	0	0	0
27/07/2009	£ / R 2010/03/15	15.85	Put	Currency Future	2,776.0000	2,753.0000	(0.829)	0	0	0
27/07/2009	£ / R 2010/03/15	14.95	Call	Currency Future	393.0000	390.0000	(0.763)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/03/15	11.55	Put	Currency Future	128.0000	121.0000	(5.469)	0	0	0
27/07/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,031.0000	1,035.0000	0.388	0	0	0
27/07/2009	£ / R 2010/03/15	14.95	Put	Currency Future	1,998.0000	1,976.0000	(1.101)	0	0	0
27/07/2009	£ / R 2010/03/15	12.55	Call	Currency Future	1,194.0000	1,201.0000	0.586	0	0	0
27/07/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,082.0000	8,062.0000	(0.247)	0	0	0
27/07/2009	£ / R 2010/03/15	11.85	Put	Currency Future	186.0000	177.0000	(4.839)	0	0	0
27/07/2009	£ / R 2010/03/15	11.95	Call	Currency Future	1,603.0000	1,614.0000	0.686	0	0	0
27/07/2009	£ / R 2010/03/15	14.55	Call	Currency Future	464.0000	462.0000	(0.431)	0	0	0
27/07/2009	£ / R 2010/03/15	11.85	Call	Currency Future	1,680.0000	1,691.0000	0.655	0	0	0
27/07/2009	£ / R 2010/03/15	10.80	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
27/07/2009	£ / R 2010/03/15	9.55	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
27/07/2009	£ / R 2010/03/15	10.85	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
27/07/2009	£ / R 2010/03/15	10.95	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
27/07/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,781.0000	3,758.0000	(0.608)	0	0	0
27/07/2009	£ / R 2010/03/15	9.95	Put	Currency Future	43.0000	43.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	17.95	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
27/07/2009	£ / R 2010/03/15	16.85	Call	Currency Future	182.0000	179.0000	(1.648)	0	0	0
27/07/2009	£ / R 2010/03/15	13.30	Call	Currency Future	824.0000	825.0000	0.121	0	0	0
27/07/2009	£ / R 2010/03/15	21.40	Call	Currency Future	26.0000	26.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	17.95	Put	Currency Future	4,722.0000	4,699.0000	(0.487)	0	0	0
27/07/2009	£ / R 2010/03/15	10.35	Call	Currency Future	3,049.0000	3,068.0000	0.623	0	0	0
27/07/2009	£ / R 2010/03/15	9.85	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
27/07/2009	£ / R 2010/03/15	10.35	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
27/07/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,567.0000	2,584.0000	0.662	0	0	0
27/07/2009	£ / R 2010/03/15	11.35	Call	Currency Future	2,092.0000	2,105.0000	0.621	0	0	0
27/07/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,535.0000	3,554.0000	0.537	0	0	0
27/07/2009	£ / R 2010/03/15	21.90	Put	Currency Future	8,576.0000	8,556.0000	(0.233)	0	0	0
27/07/2009	£ / R 2010/03/15	11.35	Put	Currency Future	97.0000	91.0000	(6.186)	0	0	0
27/07/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,688.0000	3,665.0000	(0.624)	0	0	0
27/07/2009	£ / R 2010/03/15	17.85	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
27/07/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,627.0000	4,605.0000	(0.475)	0	0	0
27/07/2009	£ / R 2010/03/15	21.90	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/07/2009	£ / R 2010/03/15	12.20	Put	Currency Future	276.0000	265.0000	(3.986)	0	0	0
27/07/2009	£ / R 2010/03/15	19.90	Put	Currency Future	6,606.0000	6,584.0000	(0.333)	0	0	0
27/07/2009	£ / R 2010/03/15	15.20	Call	Currency Future	355.0000	352.0000	(0.845)	0	0	0
27/07/2009	£ / R 2010/03/15	19.90	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,211.0000	2,188.0000	(1.040)	0	0	0
27/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	208.0000	205.0000	(1.442)	0	0	0
27/07/2009	£ / R	2010/03/15	21.35	Call	Currency Future	27.0000	27.0000	-	0	0	0
27/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,438.0000	3,457.0000	0.553	0	0	0
27/07/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,069.0000	6,048.0000	(0.346)	0	0	0
27/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,471.0000	2,488.0000	0.688	0	0	0
27/07/2009	£ / R	2010/03/15	19.35	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
27/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,720.0000	1,731.0000	0.640	0	0	0
27/07/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,157.0000	4,135.0000	(0.529)	0	0	0
27/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,865.0000	2,842.0000	(0.803)	0	0	0
27/07/2009	£ / R	2010/03/15	17.35	Call	Currency Future	151.0000	149.0000	(1.325)	0	0	0
27/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	418.0000	415.0000	(0.718)	0	0	0
27/07/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,033.0000	8,012.0000	(0.261)	0	0	0
27/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	259.0000	257.0000	(0.772)	0	0	0
27/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,364.0000	3,341.0000	(0.684)	0	0	0
27/07/2009	£ / R	2010/03/15	12.35	Put	Currency Future	321.0000	310.0000	(3.427)	0	0	0
27/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,056.0000	1,061.0000	0.473	0	0	0
27/07/2009	£ / R	2010/03/15	9.35	Put	Currency Future	30.0000	30.0000	-	0	0	0
27/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	512.0000	497.0000	(2.930)	0	0	0
27/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,527.0000	8,506.0000	(0.246)	0	0	0
27/07/2009	£ / R	2010/03/15	9.35	Call	Currency Future	4,025.0000	4,044.0000	0.472	0	0	0
27/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	175.0000	167.0000	(4.571)	0	0	0
27/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
27/07/2009	£ / R	2010/03/15	17.20	Call	Currency Future	160.0000	157.0000	(1.875)	0	0	0
27/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,580.0000	4,557.0000	(0.502)	0	0	0
27/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,557.0000	6,536.0000	(0.320)	0	0	0
27/07/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,016.0000	3,993.0000	(0.573)	0	0	0
27/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,873.0000	1,851.0000	(1.175)	0	0	0
27/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
27/07/2009	£ / R	2010/03/15	15.35	Call	Currency Future	335.0000	332.0000	(0.896)	0	0	0
27/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	185.0000	183.0000	(1.081)	0	0	0
27/07/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,316.0000	1,324.0000	0.608	0	0	0
27/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,641.0000	3,619.0000	(0.604)	0	0	0
27/07/2009	£ / R	2010/03/15	21.20	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,732.0000	2,709.0000	(0.842)	0	0	0
27/07/2009	£ / R	2010/03/15	21.20	Put	Currency Future	7,885.0000	7,864.0000	(0.266)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	276.0000	273.0000	(1.087)	0	0	0
27/07/2009	£ / R	2010/03/15	19.20	Put	Currency Future	5,923.0000	5,902.0000	(0.355)	0	0	0
27/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
27/07/2009	£ / R	2010/03/15	19.20	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
27/07/2009	£ / R	2010/03/15	21.65	Call	Currency Future	23.0000	23.0000	-	0	0	0
27/07/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,118.0000	6,096.0000	(0.360)	0	0	0
27/07/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,204.0000	4,182.0000	(0.523)	0	0	0
27/07/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,001.0000	3,020.0000	0.633	0	0	0
27/07/2009	£ / R	2010/03/15	9.40	Put	Currency Future	31.0000	31.0000	-	0	0	0
27/07/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,976.0000	3,995.0000	0.478	0	0	0
27/07/2009	£ / R	2010/03/15	10.40	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
27/07/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,049.0000	2,062.0000	0.634	0	0	0
27/07/2009	£ / R	2010/03/15	11.40	Put	Currency Future	104.0000	98.0000	(5.769)	0	0	0
27/07/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,284.0000	1,292.0000	0.623	0	0	0
27/07/2009	£ / R	2010/03/15	17.40	Call	Currency Future	148.0000	146.0000	(1.351)	0	0	0
27/07/2009	£ / R	2010/03/15	19.40	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
27/07/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,384.0000	2,361.0000	(0.965)	0	0	0
27/07/2009	£ / R	2010/03/15	12.40	Put	Currency Future	340.0000	328.0000	(3.529)	0	0	0
27/07/2009	£ / R	2010/03/15	15.40	Call	Currency Future	328.0000	325.0000	(0.915)	0	0	0
27/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	435.0000	433.0000	(0.460)	0	0	0
27/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	192.0000	190.0000	(1.042)	0	0	0
27/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	288.0000	285.0000	(1.042)	0	0	0
27/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,391.0000	4,369.0000	(0.501)	0	0	0
27/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,791.0000	1,769.0000	(1.228)	0	0	0
27/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,548.0000	3,526.0000	(0.620)	0	0	0
27/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,644.0000	2,621.0000	(0.870)	0	0	0
27/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	466.0000	451.0000	(3.219)	0	0	0
27/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,110.0000	1,115.0000	0.450	0	0	0
27/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	142.0000	139.0000	(2.113)	0	0	0
27/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,799.0000	1,811.0000	0.667	0	0	0
27/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,682.0000	3,701.0000	0.516	0	0	0
27/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
27/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
27/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	155.0000	147.0000	(5.161)	0	0	0
27/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,456.0000	3,433.0000	(0.666)	0	0	0
27/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	200.0000	197.0000	(1.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,556.0000	2,534.0000	(0.861)	0	0	0
27/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,711.0000	2,729.0000	0.664	0	0	0
27/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,297.0000	4,275.0000	(0.512)	0	0	0
27/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,485.0000	4,463.0000	(0.491)	0	0	0
27/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
27/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	421.0000	408.0000	(3.088)	0	0	0
27/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	454.0000	452.0000	(0.441)	0	0	0
27/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,710.0000	1,688.0000	(1.287)	0	0	0
27/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	301.0000	298.0000	(0.997)	0	0	0
27/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,166.0000	1,172.0000	0.515	0	0	0
27/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	137.0000	129.0000	(5.839)	0	0	0
27/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
27/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
27/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,881.0000	1,893.0000	0.638	0	0	0
27/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	35.0000	35.0000	-	0	0	0
27/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,807.0000	2,825.0000	0.641	0	0	0
27/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,780.0000	3,799.0000	0.503	0	0	0
27/07/2009	£ / R	2010/06/14			Currency Future	13.5563	13.5745	0.134	0.0000	0.0000	0
27/07/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,613.0000	3,631.0000	0.498	0	0	0
27/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,813.0000	2,796.0000	(0.604)	0	0	0
27/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,445.0000	1,430.0000	(1.038)	0	0	0
27/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,942.0000	2,925.0000	(0.578)	0	0	0
27/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	372.0000	373.0000	0.269	0	0	0
27/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,292.0000	3,275.0000	(0.516)	0	0	0
27/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,667.0000	2,683.0000	0.600	0	0	0
27/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	222.0000	222.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	256.0000	256.0000	-	0	0	12,188
27/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	248.0000	248.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	662.0000	664.0000	0.302	0	0	0
27/07/2009	£ / R	2010/06/14	10.20	Put	Currency Future	62.0000	62.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	349.0000	349.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,183.0000	2,166.0000	(0.779)	0	0	0
27/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,616.0000	4,598.0000	(0.390)	0	0	0
27/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,412.0000	5,430.0000	0.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/06/14	22.25	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
27/07/2009	£ / R 2010/06/14	16.10	Call	Currency Future	398.0000	399.0000	0.251	0	0	0
27/07/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,433.0000	2,416.0000	(0.699)	0	0	0
27/07/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,660.0000	5,678.0000	0.318	0	0	0
27/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	539.0000	541.0000	0.371	0	0	0
27/07/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,338.0000	1,323.0000	(1.121)	0	0	0
27/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	419.0000	420.0000	0.239	0	0	0
27/07/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,373.0000	1,358.0000	(1.092)	0	0	0
27/07/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,706.0000	1,690.0000	(0.938)	0	0	0
27/07/2009	£ / R 2010/06/14	10.20	Call	Currency Future	3,418.0000	3,436.0000	0.527	0	0	0
27/07/2009	£ / R 2010/06/14	15.50	Call	Currency Future	489.0000	490.0000	0.204	0	0	0
27/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,372.0000	1,381.0000	0.656	0	0	0
27/07/2009	£ / R 2010/06/14	19.95	Call	Currency Future	122.0000	122.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	22.25	Put	Currency Future	8,749.0000	8,731.0000	(0.206)	0	0	0
27/07/2009	£ / R 2010/06/14	19.10	Call	Currency Future	158.0000	158.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,266.0000	2,249.0000	(0.750)	0	0	0
27/07/2009	£ / R 2010/06/14	11.00	Put	Currency Future	111.0000	108.0000	(2.703)	0	0	0
27/07/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,456.0000	8,438.0000	(0.213)	0	0	0
27/07/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,200.0000	4,181.0000	(0.452)	0	0	0
27/07/2009	£ / R 2010/06/14	13.10	Put	Currency Future	713.0000	702.0000	(1.543)	0	0	0
27/07/2009	£ / R 2010/06/14	21.45	Put	Currency Future	7,970.0000	7,951.0000	(0.238)	0	0	0
27/07/2009	£ / R 2010/06/14	15.30	Call	Currency Future	522.0000	523.0000	0.192	0	0	0
27/07/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,489.0000	2,505.0000	0.643	0	0	0
27/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,939.0000	2,955.0000	0.544	0	0	0
27/07/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,242.0000	1,249.0000	0.564	0	0	0
27/07/2009	£ / R 2010/06/14	8.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/07/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,292.0000	4,274.0000	(0.419)	0	0	0
27/07/2009	£ / R 2010/06/14	16.30	Put	Currency Future	3,116.0000	3,099.0000	(0.546)	0	0	0
27/07/2009	£ / R 2010/06/14	11.20	Put	Currency Future	133.0000	131.0000	(1.504)	0	0	0
27/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	516.0000	506.0000	(1.938)	0	0	0
27/07/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,712.0000	2,728.0000	0.590	0	0	0
27/07/2009	£ / R 2010/06/14	20.60	Put	Currency Future	7,143.0000	7,124.0000	(0.266)	0	0	0
27/07/2009	£ / R 2010/06/14	14.35	Put	Currency Future	1,518.0000	1,503.0000	(0.988)	0	0	0
27/07/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,630.0000	1,614.0000	(0.982)	0	0	0
27/07/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,195.0000	4,212.0000	0.405	0	0	0
27/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	105.0000	103.0000	(1.905)	0	0	0
27/07/2009	£ / R 2010/06/14	14.25	Call	Currency Future	751.0000	754.0000	0.399	0	0	0
27/07/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,701.0000	5,683.0000	(0.316)	0	0	0
27/07/2009	£ / R 2010/06/14	17.30	Put	Currency Future	4,015.0000	3,997.0000	(0.448)	0	0	0
27/07/2009	£ / R 2010/06/14	22.20	Put	Currency Future	8,700.0000	8,682.0000	(0.207)	0	0	0
27/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	211.0000	207.0000	(1.896)	0	0	0
27/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,875.0000	1,889.0000	0.747	0	0	0
27/07/2009	£ / R 2010/06/14	20.60	Call	Currency Future	99.0000	99.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	14.35	Call	Currency Future	724.0000	727.0000	0.414	0	0	0
27/07/2009	£ / R 2010/06/14	13.30	Put	Currency Future	824.0000	812.0000	(1.456)	0	0	0
27/07/2009	£ / R 2010/06/14	14.50	Call	Currency Future	686.0000	689.0000	0.437	0	0	0
27/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,068.0000	2,082.0000	0.677	0	0	0
27/07/2009	£ / R 2010/06/14	12.95	Put	Currency Future	635.0000	625.0000	(1.575)	0	0	0
27/07/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,169.0000	1,177.0000	0.684	0	0	0
27/07/2009	£ / R 2010/06/14	12.00	Call	Currency Future	1,838.0000	1,852.0000	0.762	0	0	0
27/07/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,516.0000	6,498.0000	(0.276)	0	0	0
27/07/2009	£ / R 2010/06/14	9.65	Call	Currency Future	3,955.0000	3,973.0000	0.455	0	0	0
27/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	840.0000	844.0000	0.476	0	0	0
27/07/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,489.0000	1,501.0000	0.806	0	0	0
27/07/2009	£ / R 2010/06/14	9.40	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
27/07/2009	£ / R 2010/06/14	10.00	Put	Currency Future	57.0000	57.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	21.95	Call	Currency Future	63.0000	63.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	9.65	Put	Currency Future	49.0000	49.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,233.0000	1,219.0000	(1.135)	0	0	0
27/07/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,147.0000	2,162.0000	0.699	0	0	0
27/07/2009	£ / R 2010/06/14	19.75	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
27/07/2009	£ / R 2010/06/14	16.05	Call	Currency Future	405.0000	406.0000	0.247	0	0	0
27/07/2009	£ / R 2010/06/14	18.30	Put	Currency Future	4,943.0000	4,925.0000	(0.364)	0	0	0
27/07/2009	£ / R 2010/06/14	12.50	Put	Currency Future	433.0000	427.0000	(1.386)	0	0	0
27/07/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,349.0000	2,332.0000	(0.724)	0	0	0
27/07/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,217.0000	1,225.0000	0.657	0	0	0
27/07/2009	£ / R 2010/06/14	14.10	Call	Currency Future	794.0000	798.0000	0.504	0	0	0
27/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	419.0000	420.0000	0.239	0	0	0
27/07/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,533.0000	2,549.0000	0.632	0	0	0
27/07/2009	£ / R 2010/06/14	11.60	Put	Currency Future	191.0000	187.0000	(2.094)	0	0	0
27/07/2009	£ / R 2010/06/14	21.75	Call	Currency Future	68.0000	68.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	71.0000	71.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,899.0000	2,882.0000	(0.586)	0	0	0
27/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	199.0000	199.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	57.0000	57.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	101.0000	98.0000	(2.970)	0	0	0
27/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	661.0000	650.0000	(1.664)	0	0	0
27/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,273.0000	5,255.0000	(0.341)	0	0	0
27/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,324.0000	6,306.0000	(0.285)	0	0	0
27/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,228.0000	6,210.0000	(0.289)	0	0	0
27/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	293.0000	293.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	21.45	Call	Currency Future	76.0000	76.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	271.0000	272.0000	0.369	0	0	0
27/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	233.0000	229.0000	(1.717)	0	0	0
27/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	113.0000	113.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,037.0000	5,019.0000	(0.357)	0	0	0
27/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	188.0000	188.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	114.0000	114.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,787.0000	3,769.0000	(0.475)	0	0	0
27/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,080.0000	1,087.0000	0.648	0	0	0
27/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,693.0000	1,706.0000	0.768	0	0	0
27/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	124.0000	124.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	282.0000	277.0000	(1.773)	0	0	0
27/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,708.0000	6,690.0000	(0.268)	0	0	0
27/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	215.0000	215.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,102.0000	1,108.0000	0.544	0	0	0
27/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,989.0000	2,003.0000	0.704	0	0	0
27/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,756.0000	6,738.0000	(0.266)	0	0	0
27/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,468.0000	6,450.0000	(0.278)	0	0	0
27/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,131.0000	5,113.0000	(0.351)	0	0	0
27/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	180.0000	179.0000	(0.556)	0	0	0
27/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,060.0000	2,044.0000	(0.777)	0	0	0
27/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,318.0000	1,326.0000	0.607	0	0	0
27/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,809.0000	3,827.0000	0.473	0	0	0
27/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	337.0000	332.0000	(1.484)	0	0	0
27/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	193.0000	193.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	856.0000	860.0000	0.467	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,878.0000	3,860.0000	(0.464)	0	0	0
27/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	795.0000	784.0000	(1.384)	0	0	0
27/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,307.0000	2,290.0000	(0.737)	0	0	0
27/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	233.0000	233.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	768.0000	756.0000	(1.563)	0	0	0
27/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,757.0000	2,773.0000	0.580	0	0	0
27/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	473.0000	475.0000	0.423	0	0	0
27/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,199.0000	1,186.0000	(1.084)	0	0	0
27/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	284.0000	284.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,709.0000	4,691.0000	(0.382)	0	0	0
27/07/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,037.0000	6,018.0000	(0.315)	0	0	0
27/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,160.0000	3,142.0000	(0.570)	0	0	0
27/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	441.0000	443.0000	0.454	0	0	0
27/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,124.0000	1,131.0000	0.623	0	0	0
27/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,100.0000	4,117.0000	0.415	0	0	0
27/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,650.0000	3,633.0000	(0.466)	0	0	0
27/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,517.0000	2,501.0000	(0.636)	0	0	0
27/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,559.0000	2,542.0000	(0.664)	0	0	0
27/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,165.0000	8,147.0000	(0.220)	0	0	0
27/07/2009	£ / R	2010/06/14	15.05	Call	Currency Future	567.0000	568.0000	0.176	0	0	0
27/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	267.0000	268.0000	0.375	0	0	0
27/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,685.0000	2,668.0000	(0.633)	0	0	0
27/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,126.0000	3,144.0000	0.576	0	0	0
27/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	941.0000	947.0000	0.638	0	0	0
27/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,813.0000	2,796.0000	(0.604)	0	0	0
27/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	127.0000	125.0000	(1.575)	0	0	0
27/07/2009	£ / R	2010/06/14	12.55	Put	Currency Future	450.0000	444.0000	(1.333)	0	0	0
27/07/2009	£ / R	2010/06/14	12.45	Put	Currency Future	416.0000	410.0000	(1.442)	0	0	0
27/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	513.0000	515.0000	0.390	0	0	0
27/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	70.0000	70.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,555.0000	1,568.0000	0.836	0	0	0
27/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	337.0000	338.0000	0.297	0	0	0
27/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,303.0000	1,288.0000	(1.151)	0	0	0
27/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,985.0000	3,001.0000	0.536	0	0	0
27/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,456.0000	1,469.0000	0.893	0	0	0
27/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	586.0000	576.0000	(1.706)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/06/14	9.80	Put	Currency Future	52.0000	52.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	9.50	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
27/07/2009	£ / R 2010/06/14	12.40	Put	Currency Future	399.0000	394.0000	(1.253)	0	0	0
27/07/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,226.0000	5,208.0000	(0.344)	0	0	0
27/07/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,035.0000	1,022.0000	(1.256)	0	0	0
27/07/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,400.0000	1,408.0000	0.571	0	0	0
27/07/2009	£ / R 2010/06/14	14.15	Call	Currency Future	779.0000	783.0000	0.513	0	0	0
27/07/2009	£ / R 2010/06/14	19.65	Call	Currency Future	135.0000	135.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	9.55	Call	Currency Future	4,053.0000	4,070.0000	0.419	0	0	0
27/07/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,292.0000	1,300.0000	0.619	0	0	0
27/07/2009	£ / R 2010/06/14	10.80	Put	Currency Future	91.0000	89.0000	(2.198)	0	0	0
27/07/2009	£ / R 2010/06/14	15.40	Call	Currency Future	505.0000	506.0000	0.198	0	0	0
27/07/2009	£ / R 2010/06/14	15.65	Call	Currency Future	465.0000	467.0000	0.430	0	0	0
27/07/2009	£ / R 2010/06/14	21.55	Call	Currency Future	74.0000	74.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	14.30	Call	Currency Future	737.0000	741.0000	0.543	0	0	0
27/07/2009	£ / R 2010/06/14	13.50	Put	Currency Future	942.0000	929.0000	(1.380)	0	0	0
27/07/2009	£ / R 2010/06/14	12.80	Put	Currency Future	562.0000	552.0000	(1.779)	0	0	0
27/07/2009	£ / R 2010/06/14	19.80	Put	Currency Future	6,372.0000	6,354.0000	(0.282)	0	0	0
27/07/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,230.0000	2,246.0000	0.717	0	0	0
27/07/2009	£ / R 2010/06/14	16.90	Call	Currency Future	307.0000	307.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	16.60	Put	Currency Future	3,381.0000	3,364.0000	(0.503)	0	0	0
27/07/2009	£ / R 2010/06/14	12.65	Put	Currency Future	493.0000	484.0000	(1.826)	0	0	0
27/07/2009	£ / R 2010/06/14	21.55	Put	Currency Future	8,068.0000	8,049.0000	(0.235)	0	0	0
27/07/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,262.0000	8,244.0000	(0.218)	0	0	0
27/07/2009	£ / R 2010/06/14	11.65	Put	Currency Future	201.0000	197.0000	(1.990)	0	0	0
27/07/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,059.0000	1,065.0000	0.567	0	0	0
27/07/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,589.0000	1,602.0000	0.818	0	0	0
27/07/2009	£ / R 2010/06/14	10.80	Call	Currency Future	2,848.0000	2,863.0000	0.527	0	0	0
27/07/2009	£ / R 2010/06/14	11.50	Put	Currency Future	174.0000	171.0000	(1.724)	0	0	0
27/07/2009	£ / R 2010/06/14	18.60	Call	Currency Future	182.0000	182.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	269.0000	264.0000	(1.859)	0	0	0
27/07/2009	£ / R 2010/06/14	19.55	Call	Currency Future	139.0000	139.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	10.10	Put	Currency Future	59.0000	59.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	10.65	Put	Currency Future	79.0000	76.0000	(3.797)	0	0	0
27/07/2009	£ / R 2010/06/14	13.35	Put	Currency Future	853.0000	841.0000	(1.407)	0	0	0
27/07/2009	£ / R 2010/06/14	12.35	Put	Currency Future	383.0000	377.0000	(1.567)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	128.0000	128.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,765.0000	1,778.0000	0.737	0	0	0
27/07/2009	£ / R	2010/06/14	14.20	Call	Currency Future	765.0000	768.0000	0.392	0	0	0
27/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,107.0000	2,121.0000	0.664	0	0	0
27/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
27/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	998.0000	1,004.0000	0.601	0	0	0
27/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,061.0000	4,043.0000	(0.443)	0	0	0
27/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,310.0000	8,292.0000	(0.217)	0	0	0
27/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	121.0000	119.0000	(1.653)	0	0	0
27/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,481.0000	1,466.0000	(1.013)	0	0	0
27/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,515.0000	3,534.0000	0.541	0	0	0
27/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	71.0000	71.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	19.45	Call	Currency Future	143.0000	143.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	196.0000	196.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,476.0000	4,459.0000	(0.380)	0	0	0
27/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,078.0000	3,096.0000	0.585	0	0	0
27/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	366.0000	367.0000	0.273	0	0	0
27/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	67.0000	67.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,623.0000	1,636.0000	0.801	0	0	0
27/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,187.0000	2,204.0000	0.777	0	0	0
27/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	367.0000	362.0000	(1.362)	0	0	0
27/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,133.0000	1,119.0000	(1.236)	0	0	0
27/07/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,409.0000	1,394.0000	(1.065)	0	0	0
27/07/2009	£ / R	2010/06/14	18.10	Call	Currency Future	212.0000	212.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	181.0000	179.0000	(1.105)	0	0	0
27/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,990.0000	4,972.0000	(0.361)	0	0	0
27/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	856.0000	860.0000	0.467	0	0	0
27/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,578.0000	2,593.0000	0.582	0	0	0
27/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,199.0000	1,186.0000	(1.084)	0	0	0
27/07/2009	£ / R	2010/06/14	14.05	Call	Currency Future	809.0000	813.0000	0.494	0	0	0
27/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	924.0000	928.0000	0.433	0	0	0
27/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	63.0000	63.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,968.0000	4,986.0000	0.362	0	0	0
27/07/2009	£ / R	2010/06/14	9.45	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
27/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	308.0000	304.0000	(1.299)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/06/14	11.25	Call	Currency Future	2,445.0000	2,461.0000	0.654	0	0	0
27/07/2009	£ / R 2010/06/14	9.45	Call	Currency Future	4,148.0000	4,164.0000	0.386	0	0	0
27/07/2009	£ / R 2010/06/14	14.00	Call	Currency Future	824.0000	828.0000	0.485	0	0	0
27/07/2009	£ / R 2010/06/14	19.55	Put	Currency Future	6,133.0000	6,115.0000	(0.293)	0	0	0
27/07/2009	£ / R 2010/06/14	20.25	Put	Currency Future	6,804.0000	6,786.0000	(0.265)	0	0	0
27/07/2009	£ / R 2010/06/14	10.45	Put	Currency Future	68.0000	68.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	840.0000	844.0000	0.476	0	0	0
27/07/2009	£ / R 2010/06/14	14.00	Put	Currency Future	1,268.0000	1,254.0000	(1.104)	0	0	0
27/07/2009	£ / R 2010/06/14	20.25	Call	Currency Future	111.0000	111.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	11.45	Call	Currency Future	2,272.0000	2,288.0000	0.704	0	0	0
27/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,233.0000	1,219.0000	(1.135)	0	0	0
27/07/2009	£ / R 2010/06/14	13.45	Call	Currency Future	1,018.0000	1,024.0000	0.589	0	0	0
27/07/2009	£ / R 2010/06/14	12.25	Put	Currency Future	352.0000	347.0000	(1.420)	0	0	0
27/07/2009	£ / R 2010/06/14	11.45	Put	Currency Future	166.0000	164.0000	(1.205)	0	0	0
27/07/2009	£ / R 2010/06/14	13.80	Call	Currency Future	889.0000	893.0000	0.450	0	0	0
27/07/2009	£ / R 2010/06/14	10.30	Put	Currency Future	64.0000	64.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	12.25	Call	Currency Future	1,658.0000	1,671.0000	0.784	0	0	0
27/07/2009	£ / R 2010/06/14	12.45	Call	Currency Future	1,522.0000	1,534.0000	0.788	0	0	0
27/07/2009	£ / R 2010/06/14	13.55	Put	Currency Future	972.0000	960.0000	(1.235)	0	0	0
27/07/2009	£ / R 2010/06/14	11.25	Put	Currency Future	139.0000	137.0000	(1.439)	0	0	0
27/07/2009	£ / R 2010/06/14	20.00	Call	Currency Future	120.0000	120.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	17.90	Call	Currency Future	226.0000	226.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	10.30	Call	Currency Future	3,321.0000	3,339.0000	0.542	0	0	0
27/07/2009	£ / R 2010/06/14	13.45	Put	Currency Future	911.0000	899.0000	(1.317)	0	0	0
27/07/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,430.0000	4,412.0000	(0.406)	0	0	0
27/07/2009	£ / R 2010/06/14	18.10	Put	Currency Future	4,756.0000	4,738.0000	(0.378)	0	0	0
27/07/2009	£ / R 2010/06/14	21.90	Put	Currency Future	8,408.0000	8,390.0000	(0.214)	0	0	0
27/07/2009	£ / R 2010/06/14	20.10	Call	Currency Future	116.0000	116.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	21.90	Call	Currency Future	64.0000	64.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	10.25	Call	Currency Future	3,369.0000	3,387.0000	0.534	0	0	0
27/07/2009	£ / R 2010/06/14	10.45	Call	Currency Future	3,175.0000	3,193.0000	0.567	0	0	0
27/07/2009	£ / R 2010/06/14	15.90	Put	Currency Future	2,770.0000	2,753.0000	(0.614)	0	0	0
27/07/2009	£ / R 2010/06/14	13.70	Call	Currency Future	924.0000	928.0000	0.433	0	0	0
27/07/2009	£ / R 2010/06/14	9.85	Put	Currency Future	53.0000	53.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	22.10	Call	Currency Future	59.0000	59.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	3,467.0000	3,485.0000	0.519	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,100.0000	1,086.0000	(1.273)	0	0	0
27/07/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,569.0000	4,551.0000	(0.394)	0	0	0
27/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,760.0000	3,778.0000	0.479	0	0	0
27/07/2009	£ / R	2010/06/14	10.15	Put	Currency Future	60.0000	60.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,067.0000	1,054.0000	(1.218)	0	0	0
27/07/2009	£ / R	2010/06/14	15.90	Call	Currency Future	426.0000	428.0000	0.469	0	0	0
27/07/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,913.0000	1,927.0000	0.732	0	0	0
27/07/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,729.0000	1,742.0000	0.752	0	0	0
27/07/2009	£ / R	2010/06/14	20.30	Call	Currency Future	109.0000	109.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	9.90	Put	Currency Future	54.0000	54.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	978.0000	984.0000	0.613	0	0	0
27/07/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,711.0000	3,729.0000	0.485	0	0	0
27/07/2009	£ / R	2010/06/14	11.30	Put	Currency Future	146.0000	143.0000	(2.055)	0	0	0
27/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	882.0000	870.0000	(1.361)	0	0	0
27/07/2009	£ / R	2010/06/14	22.30	Call	Currency Future	54.0000	54.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,038.0000	1,044.0000	0.578	0	0	12,188
27/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	257.0000	252.0000	(1.946)	0	0	0
27/07/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,853.0000	6,834.0000	(0.277)	0	0	0
27/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	610.0000	600.0000	(1.639)	0	0	0
27/07/2009	£ / R	2010/06/14	12.15	Put	Currency Future	322.0000	318.0000	(1.242)	0	0	0
27/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,166.0000	1,152.0000	(1.201)	0	0	0
27/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,402.0000	2,418.0000	0.666	0	0	0
27/07/2009	£ / R	2010/06/14	10.85	Put	Currency Future	96.0000	93.0000	(3.125)	0	0	0
27/07/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,267.0000	1,274.0000	0.552	0	0	0
27/07/2009	£ / R	2010/06/14	17.75	Call	Currency Future	236.0000	237.0000	0.424	0	0	0
27/07/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,146.0000	1,153.0000	0.611	0	0	0
27/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	872.0000	877.0000	0.573	0	0	0
27/07/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,798.0000	8,780.0000	(0.205)	0	0	0
27/07/2009	£ / R	2010/06/14	14.75	Call	Currency Future	628.0000	630.0000	0.318	0	0	0
27/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	740.0000	729.0000	(1.486)	0	0	0
27/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,067.0000	1,054.0000	(1.218)	0	0	0
27/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	322.0000	322.0000	-	0	0	0
27/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	906.0000	911.0000	0.552	0	0	0
27/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	576.0000	578.0000	0.347	0	0	0
27/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	263.0000	264.0000	0.380	0	0	0
27/07/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,660.0000	6,642.0000	(0.270)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/06/14	16.25	Call	Currency Future	378.0000	379.0000	0.265	0	0	0
27/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	4,107.0000	4,089.0000	(0.438)	0	0	0
27/07/2009	£ / R 2010/06/14	18.25	Call	Currency Future	202.0000	202.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	9.75	Put	Currency Future	51.0000	51.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,896.0000	4,878.0000	(0.368)	0	0	0
27/07/2009	£ / R 2010/06/14	22.10	Put	Currency Future	8,603.0000	8,585.0000	(0.209)	0	0	0
27/07/2009	£ / R 2010/06/14	10.75	Call	Currency Future	2,893.0000	2,909.0000	0.553	0	0	0
27/07/2009	£ / R 2010/06/14	16.40	Put	Currency Future	3,204.0000	3,186.0000	(0.562)	0	0	0
27/07/2009	£ / R 2010/06/14	11.75	Call	Currency Future	2,028.0000	2,042.0000	0.690	0	0	0
27/07/2009	£ / R 2010/06/14	17.20	Call	Currency Future	280.0000	280.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	10.75	Put	Currency Future	87.0000	85.0000	(2.299)	0	0	0
27/07/2009	£ / R 2010/06/14	16.75	Put	Currency Future	3,515.0000	3,498.0000	(0.484)	0	0	0
27/07/2009	£ / R 2010/06/14	11.85	Call	Currency Future	1,951.0000	1,965.0000	0.718	0	0	0
27/07/2009	£ / R 2010/06/14	11.75	Put	Currency Future	222.0000	218.0000	(1.802)	0	0	0
27/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	332.0000	333.0000	0.301	0	0	0
27/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	539.0000	541.0000	0.371	0	0	0
27/07/2009	£ / R 2010/06/14	21.40	Put	Currency Future	7,921.0000	7,903.0000	(0.227)	0	0	0
27/07/2009	£ / R 2010/06/14	18.00	Put	Currency Future	4,662.0000	4,644.0000	(0.386)	0	0	0
27/07/2009	£ / R 2010/06/14	16.40	Call	Currency Future	360.0000	361.0000	0.278	0	0	0
27/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,426.0000	3,408.0000	(0.525)	0	0	0
27/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	516.0000	506.0000	(1.938)	0	0	0
27/07/2009	£ / R 2010/06/14	19.40	Put	Currency Future	5,989.0000	5,970.0000	(0.317)	0	0	0
27/07/2009	£ / R 2010/06/14	17.00	Put	Currency Future	3,741.0000	3,723.0000	(0.481)	0	0	0
27/07/2009	£ / R 2010/06/14	14.40	Call	Currency Future	711.0000	714.0000	0.422	0	0	0
27/07/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,020.0000	2,004.0000	(0.792)	0	0	0
27/07/2009	£ / R 2010/06/14	18.00	Call	Currency Future	219.0000	219.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	16.00	Call	Currency Future	412.0000	413.0000	0.243	0	0	0
27/07/2009	£ / R 2010/06/14	17.00	Call	Currency Future	297.0000	298.0000	0.337	0	0	0
27/07/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,223.0000	3,241.0000	0.558	0	0	0
27/07/2009	£ / R 2010/06/14	19.40	Call	Currency Future	145.0000	145.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,856.0000	2,839.0000	(0.595)	0	0	0
27/07/2009	£ / R 2010/06/14	10.40	Put	Currency Future	67.0000	67.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	21.40	Call	Currency Future	77.0000	77.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,345.0000	1,353.0000	0.595	0	0	0
27/07/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,555.0000	1,540.0000	(0.965)	0	0	0
27/07/2009	£ / R 2010/06/14	10.85	Call	Currency Future	2,802.0000	2,818.0000	0.571	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
27/07/2009	£ / R 2010/06/14	9.75	Call	Currency Future	3,857.0000	3,876.0000	0.493	0	0	0
27/07/2009	£ / R 2010/06/14	11.40	Put	Currency Future	159.0000	157.0000	(1.258)	0	0	0
27/07/2009	£ / R 2010/06/14	17.65	Call	Currency Future	244.0000	245.0000	0.410	0	0	0
27/07/2009	£ / R 2010/06/14	15.25	Call	Currency Future	530.0000	532.0000	0.377	0	0	0
27/07/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,315.0000	2,331.0000	0.691	0	0	0
27/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,338.0000	4,320.0000	(0.415)	0	0	0
27/07/2009	£ / R 2010/06/14	16.15	Call	Currency Future	391.0000	392.0000	0.256	0	0	0
27/07/2009	£ / R 2010/06/14	16.15	Put	Currency Future	2,985.0000	2,968.0000	(0.570)	0	0	0
27/07/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,224.0000	2,207.0000	(0.764)	0	0	0
27/07/2009	£ / R 2010/06/14	22.00	Put	Currency Future	8,505.0000	8,487.0000	(0.212)	0	0	0
27/07/2009	£ / R 2010/06/14	16.25	Put	Currency Future	3,072.0000	3,055.0000	(0.553)	0	0	0
27/07/2009	£ / R 2010/06/14	10.35	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
27/07/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,564.0000	6,546.0000	(0.274)	0	0	0
27/07/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,969.0000	3,951.0000	(0.454)	0	0	0
27/07/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,358.0000	2,374.0000	0.679	0	0	0
27/07/2009	£ / R 2010/06/14	22.00	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
27/07/2009	£ / R 2010/06/14	17.25	Call	Currency Future	276.0000	276.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,243.0000	4,259.0000	0.377	0	0	0
27/07/2009	£ / R 2010/06/14	18.15	Call	Currency Future	209.0000	209.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	12.75	Put	Currency Future	538.0000	529.0000	(1.673)	0	0	0
27/07/2009	£ / R 2010/06/14	9.35	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
27/07/2009	£ / R 2010/06/14	18.15	Put	Currency Future	4,802.0000	4,784.0000	(0.375)	0	0	0
27/07/2009	£ / R 2010/06/14	11.35	Put	Currency Future	152.0000	150.0000	(1.316)	0	0	0
27/07/2009	£ / R 2010/06/14	22.15	Call	Currency Future	58.0000	58.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,183.0000	2,166.0000	(0.779)	0	0	0
27/07/2009	£ / R 2010/06/14	17.55	Call	Currency Future	252.0000	252.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	16.20	Put	Currency Future	3,029.0000	3,011.0000	(0.594)	0	0	0
27/07/2009	£ / R 2010/06/14	17.55	Put	Currency Future	4,246.0000	4,228.0000	(0.424)	0	0	0
27/07/2009	£ / R 2010/06/14	16.20	Call	Currency Future	385.0000	386.0000	0.260	0	0	0
27/07/2009	£ / R 2010/06/14	15.75	Put	Currency Future	2,643.0000	2,626.0000	(0.643)	0	0	0
27/07/2009	£ / R 2010/06/14	17.20	Put	Currency Future	3,923.0000	3,905.0000	(0.459)	0	0	0
27/07/2009	£ / R 2010/06/14	15.75	Call	Currency Future	449.0000	451.0000	0.445	0	0	0
27/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,372.0000	1,381.0000	0.656	0	0	0
27/07/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,822.0000	1,806.0000	(0.878)	0	0	0
27/07/2009	£ / R 2010/06/14	22.15	Put	Currency Future	8,651.0000	8,633.0000	(0.208)	0	0	0
27/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,272.0000	3,290.0000	0.550	0	0	0
27/07/2009	£ / R 2010/06/14	11.85	Put	Currency Future	245.0000	240.0000	(2.041)	0	0	0
27/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,068.0000	2,082.0000	0.677	0	0	0
27/07/2009	£ / R 2010/06/14	9.70	Call	Currency Future	3,906.0000	3,925.0000	0.486	0	0	0
27/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,939.0000	2,955.0000	0.544	0	0	0
27/07/2009	£ / R 2010/06/14	9.70	Put	Currency Future	50.0000	50.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	18.20	Call	Currency Future	205.0000	206.0000	0.488	0	0	0
27/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	211.0000	207.0000	(1.896)	0	0	0
27/07/2009	£ / R 2010/06/14	18.20	Put	Currency Future	4,849.0000	4,831.0000	(0.371)	0	0	0
27/07/2009	£ / R 2010/06/14	16.55	Call	Currency Future	343.0000	344.0000	0.292	0	0	0
27/07/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,337.0000	3,319.0000	(0.539)	0	0	0
27/07/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,475.0000	2,458.0000	(0.687)	0	0	0
27/07/2009	£ / R 2010/06/14	18.55	Call	Currency Future	185.0000	185.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	18.55	Put	Currency Future	5,179.0000	5,160.0000	(0.367)	0	0	0
27/07/2009	£ / R 2010/06/14	15.55	Call	Currency Future	482.0000	483.0000	0.207	0	0	0
27/07/2009	£ / R 2010/06/14	13.05	Put	Currency Future	687.0000	676.0000	(1.601)	0	0	0
27/07/2009	£ / R 2010/06/14	13.05	Call	Currency Future	1,193.0000	1,200.0000	0.587	0	0	0
27/07/2009	£ / R 2010/06/14	10.05	Call	Currency Future	3,564.0000	3,582.0000	0.505	0	0	0
27/07/2009	£ / R 2010/06/14	10.05	Put	Currency Future	58.0000	58.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	11.05	Call	Currency Future	2,622.0000	2,638.0000	0.610	0	0	0
27/07/2009	£ / R 2010/06/14	11.05	Put	Currency Future	116.0000	113.0000	(2.586)	0	0	0
27/07/2009	£ / R 2010/06/14	12.05	Put	Currency Future	295.0000	290.0000	(1.695)	0	0	0
27/07/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,801.0000	1,815.0000	0.777	0	0	0
27/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,875.0000	1,889.0000	0.747	0	0	0
27/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	269.0000	264.0000	(1.859)	0	0	0
27/07/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,242.0000	1,249.0000	0.564	0	0	0
27/07/2009	£ / R 2010/06/14	12.95	Put	Currency Future	635.0000	625.0000	(1.575)	0	0	0
27/07/2009	£ / R 2010/06/14	15.45	Call	Currency Future	497.0000	498.0000	0.201	0	0	0
27/07/2009	£ / R 2010/06/14	15.45	Put	Currency Future	2,391.0000	2,374.0000	(0.711)	0	0	0
27/07/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,712.0000	2,728.0000	0.590	0	0	0
27/07/2009	£ / R 2010/06/14	9.95	Call	Currency Future	3,662.0000	3,680.0000	0.492	0	0	0
27/07/2009	£ / R 2010/06/14	9.95	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
27/07/2009	£ / R 2010/06/14	16.45	Call	Currency Future	354.0000	355.0000	0.282	0	0	0
27/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	105.0000	103.0000	(1.905)	0	0	0
27/07/2009	£ / R 2010/06/14	17.45	Call	Currency Future	260.0000	260.0000	-	0	0	0
27/07/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,248.0000	3,231.0000	(0.523)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,153.0000	4,135.0000	(0.433)	0	0	0
27/07/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,084.0000	5,066.0000	(0.354)	0	0	0
27/07/2009	£ / R	2010/06/14	18.45	Call	Currency Future	190.0000	191.0000	0.526	0	0	0
27/07/2009	€ / R	2009/09/14			Currency Future	11.1641	11.1498	(0.128)	11.2000	11.1700	21,699
27/07/2009	€ / R	2009/09/14	13.45	Put	Currency Future	2,299.0000	2,314.0000	0.652	0	0	0
27/07/2009	€ / R	2009/09/14	11.15	Call	Currency Future	299.0000	286.0000	(4.348)	0	0	0
27/07/2009	€ / R	2009/09/14	9.50	Call	Currency Future	1,673.0000	1,661.0000	(0.717)	0	0	0
27/07/2009	€ / R	2009/09/14	10.65	Put	Currency Future	105.0000	107.0000	1.905	0	0	0
27/07/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,713.0000	1,727.0000	0.817	0	0	0
27/07/2009	€ / R	2009/09/14	11.35	Put	Currency Future	409.0000	413.0000	0.978	0	0	0
27/07/2009	€ / R	2009/09/14	13.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/07/2009	€ / R	2009/09/14	19.40	Put	Currency Future	8,236.0000	8,251.0000	0.182	0	0	0
27/07/2009	€ / R	2009/09/14	11.90	Put	Currency Future	835.0000	844.0000	1.078	0	0	0
27/07/2009	€ / R	2009/09/14	19.05	Put	Currency Future	7,886.0000	7,901.0000	0.190	0	0	0
27/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
27/07/2009	€ / R	2009/09/14	10.55	Put	Currency Future	83.0000	85.0000	2.410	0	0	0
27/07/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,486.0000	8,501.0000	0.177	0	0	0
27/07/2009	€ / R	2009/09/14	12.95	Call	Currency Future	24.0000	24.0000	-	0	0	0
27/07/2009	€ / R	2009/09/14	11.90	Put	Currency Future	835.0000	844.0000	1.078	0	0	0
27/07/2009	€ / R	2009/09/14	13.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/07/2009	€ / R	2009/09/14	7.20	Call	Currency Future	3,964.0000	3,950.0000	(0.353)	0	0	0
27/07/2009	€ / R	2009/09/14	17.05	Put	Currency Future	5,886.0000	5,901.0000	0.255	0	0	0
27/07/2009	€ / R	2009/09/14	15.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R	2009/09/14	13.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/07/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,810.0000	1,824.0000	0.773	0	0	0
27/07/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,793.0000	2,808.0000	0.537	0	0	0
27/07/2009	€ / R	2009/09/14	8.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R	2009/09/14	11.40	Put	Currency Future	443.0000	447.0000	0.903	0	0	0
27/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/07/2009	€ / R	2009/09/14	19.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R	2009/09/14	15.60	Put	Currency Future	4,437.0000	4,452.0000	0.338	0	0	0
27/07/2009	€ / R	2009/09/14	11.10	Call	Currency Future	325.0000	312.0000	(4.000)	0	0	0
27/07/2009	€ / R	2009/09/14	12.75	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,664.0000	2,652.0000	(0.450)	0	0	0
27/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,595.0000	2,610.0000	0.578	0	0	0
27/07/2009	€ / R 2009/09/14	8.20	Call	Currency Future	2,964.0000	2,951.0000	(0.439)	0	0	0
27/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	207.0000	197.0000	(4.831)	0	0	0
27/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
27/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,694.0000	2,709.0000	0.557	0	0	0
27/07/2009	€ / R 2009/09/14	10.20	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
27/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,386.0000	6,401.0000	0.235	0	0	0
27/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	545.0000	533.0000	(2.202)	0	0	0
27/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,617.0000	1,630.0000	0.804	0	0	0
27/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	697.0000	685.0000	(1.722)	0	0	0
27/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	99.0000	94.0000	(5.051)	0	0	0
27/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,005.0000	2,019.0000	0.698	0	0	0
27/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/07/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	99.0000	94.0000	(5.051)	0	0	0
27/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	478.0000	483.0000	1.046	0	0	0
27/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,152.0000	2,166.0000	0.651	0	0	0
27/07/2009	€ / R 2009/09/14	19.20	Put	Currency Future	8,036.0000	8,051.0000	0.187	0	0	0
27/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	581.0000	569.0000	(2.065)	0	0	0
27/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,486.0000	6,501.0000	0.231	0	0	0
27/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,644.0000	2,660.0000	0.605	0	0	0
27/07/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,036.0000	6,051.0000	0.249	0	0	0
27/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,564.0000	2,552.0000	(0.468)	0	0	0
27/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	146.0000	148.0000	1.370	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	381.0000	369.0000	(3.150)	0	0	0
27/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
27/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,486.0000	4,502.0000	0.357	0	0	0
27/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
27/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,942.0000	2,957.0000	0.510	0	0	0
27/07/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,236.0000	6,251.0000	0.241	0	0	0
27/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	154.0000	146.0000	(5.195)	0	0	0
27/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	15.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,575.0000	1,562.0000	(0.825)	0	0	0
27/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	510.0000	498.0000	(2.353)	0	0	0
27/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	217.0000	219.0000	0.922	0	0	0
27/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,614.0000	3,600.0000	(0.387)	0	0	0
27/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,091.0000	3,106.0000	0.485	0	0	0
27/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	223.0000	213.0000	(4.484)	0	0	0
27/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,496.0000	2,511.0000	0.601	0	0	0
27/07/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,764.0000	3,750.0000	(0.372)	0	0	0
27/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	240.0000	229.0000	(4.583)	0	0	0
27/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,447.0000	2,462.0000	0.613	0	0	0
27/07/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	117.0000	120.0000	2.564	0	0	0
27/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,624.0000	1,611.0000	(0.800)	0	0	0
27/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/07/2009	€ / R 2009/09/14	10.40	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
27/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	258.0000	247.0000	(4.264)	0	0	0
27/07/2009	€ / R 2009/09/14	15.20	Put	Currency Future	4,038.0000	4,053.0000	0.371	0	0	0
27/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,386.0000	8,401.0000	0.179	0	0	0
27/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
27/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	285.0000	286.0000	0.351	0	0	0
27/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
27/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,991.0000	3,007.0000	0.535	0	0	0
27/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,332.0000	1,344.0000	0.901	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	14.00	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
27/07/2009	€ / R 2009/09/14	9.20	Call	Currency Future	1,970.0000	1,957.0000	(0.660)	0	0	0
27/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	590.0000	597.0000	1.186	0	0	0
27/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	376.0000	379.0000	0.798	0	0	0
27/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,152.0000	2,166.0000	0.651	0	0	0
27/07/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,545.0000	2,561.0000	0.629	0	0	0
27/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,956.0000	1,970.0000	0.716	0	0	0
27/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
27/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,842.0000	2,858.0000	0.563	0	0	0
27/07/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	285.0000	286.0000	0.351	0	0	0
27/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,614.0000	2,602.0000	(0.459)	0	0	0
27/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	107.0000	101.0000	(5.607)	0	0	0
27/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,688.0000	3,704.0000	0.434	0	0	0
27/07/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,764.0000	2,752.0000	(0.434)	0	0	0
27/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,743.0000	2,759.0000	0.583	0	0	0
27/07/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,888.0000	3,903.0000	0.386	0	0	0
27/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,397.0000	2,412.0000	0.626	0	0	0
27/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
27/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
27/07/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	299.0000	286.0000	(4.348)	0	0	0
27/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,250.0000	2,264.0000	0.622	0	0	0
27/07/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	131.0000	133.0000	1.527	0	0	0
27/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	261.0000	262.0000	0.383	0	0	0
27/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,664.0000	3,650.0000	(0.382)	0	0	0
27/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,397.0000	2,412.0000	0.626	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	793.0000	801.0000	1.009	0	0	0
27/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	3,041.0000	3,057.0000	0.526	0	0	0
27/07/2009	€ / R 2009/09/14	10.40	Call	Currency Future	821.0000	809.0000	(1.462)	0	0	0
27/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,908.0000	1,921.0000	0.681	0	0	0
27/07/2009	€ / R 2009/09/14	10.05	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
27/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,474.0000	1,486.0000	0.814	0	0	0
27/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	737.0000	725.0000	(1.628)	0	0	0
27/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/07/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	793.0000	801.0000	1.009	0	0	0
27/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
27/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	619.0000	607.0000	(1.939)	0	0	0
27/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,892.0000	2,908.0000	0.553	0	0	0
27/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
27/07/2009	€ / R 2009/09/14	9.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
27/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	107.0000	101.0000	(5.607)	0	0	0
27/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
27/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,436.0000	6,451.0000	0.233	0	0	0
27/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,348.0000	2,363.0000	0.639	0	0	0
27/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,167.0000	2,155.0000	(0.554)	0	0	0
27/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,762.0000	1,775.0000	0.738	0	0	0
27/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	124.0000	117.0000	(5.645)	0	0	0
27/07/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,146.0000	1,158.0000	1.047	0	0	0
27/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
27/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,694.0000	2,709.0000	0.557	0	0	0
27/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	710.0000	717.0000	0.986	0	0	0
27/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,192.0000	1,204.0000	1.007	0	0	0
27/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,743.0000	2,759.0000	0.583	0	0	0
27/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
27/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	20.0000	20.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	409.0000	413.0000	0.978	0	0	0
27/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,436.0000	8,451.0000	0.178	0	0	0
27/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
27/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,164.0000	3,150.0000	(0.442)	0	0	0
27/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,956.0000	1,970.0000	0.716	0	0	0
27/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,379.0000	1,391.0000	0.870	0	0	0
27/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,010.0000	1,021.0000	1.089	0	0	0
27/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	115.0000	109.0000	(5.217)	0	0	0
27/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
27/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	223.0000	213.0000	(4.484)	0	0	0
27/07/2009	€ / R 2009/09/14	15.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,101.0000	1,112.0000	0.999	0	0	0
27/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	751.0000	759.0000	1.065	0	0	0
27/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	515.0000	520.0000	0.971	0	0	0
27/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,426.0000	1,439.0000	0.912	0	0	0
27/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,186.0000	1,173.0000	(1.096)	0	0	0
27/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
27/07/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,114.0000	4,100.0000	(0.340)	0	0	0
27/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	476.0000	463.0000	(2.731)	0	0	0
27/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
27/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
27/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,474.0000	1,486.0000	0.814	0	0	0
27/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
27/07/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,138.0000	1,126.0000	(1.054)	0	0	0
27/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,201.0000	2,215.0000	0.636	0	0	0
27/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
27/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,988.0000	4,003.0000	0.376	0	0	0
27/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	100
27/07/2009	€ / R 2009/09/14	9.05	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
27/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,117.0000	2,105.0000	(0.567)	0	0	0
27/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,337.0000	4,353.0000	0.369	0	0	0
27/07/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,114.0000	3,100.0000	(0.450)	0	0	0
27/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,042.0000	1,030.0000	(1.152)	0	0	0
27/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,859.0000	1,873.0000	0.753	0	0	0
27/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	478.0000	483.0000	1.046	0	0	0
27/07/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,239.0000	1,250.0000	0.888	0	0	0
27/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
27/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,164.0000	4,150.0000	(0.336)	0	0	0
27/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
27/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,239.0000	1,250.0000	0.888	0	0	0
27/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,336.0000	6,351.0000	0.237	0	0	0
27/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,836.0000	7,851.0000	0.191	0	0	0
27/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,086.0000	8,101.0000	0.186	0	0	0
27/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	344.0000	347.0000	0.872	0	0	0
27/07/2009	€ / R 2009/09/14	10.20	Call	Currency Future	997.0000	985.0000	(1.204)	0	0	0
27/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,103.0000	2,117.0000	0.666	0	0	0
27/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,336.0000	8,351.0000	0.180	0	0	0
27/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,836.0000	5,851.0000	0.257	0	0	0
27/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,914.0000	3,900.0000	(0.358)	0	0	0
27/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,464.0000	3,450.0000	(0.404)	0	0	0
27/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,250.0000	2,264.0000	0.622	0	0	0
27/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
27/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,665.0000	1,679.0000	0.841	0	0	0
27/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,496.0000	2,511.0000	0.601	0	0	0
27/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	0
27/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,055.0000	1,066.0000	1.043	0	0	0
27/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,838.0000	3,854.0000	0.417	0	0	0
27/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
27/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,387.0000	4,402.0000	0.342	0	0	0
27/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
27/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	669.0000	676.0000	1.046	0	0	0
27/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,713.0000	1,727.0000	0.817	0	0	0
27/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
27/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,087.0000	4,103.0000	0.391	0	0	0
27/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,514.0000	3,500.0000	(0.398)	0	0	0
27/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	590.0000	597.0000	1.186	0	0	0
27/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	162.0000	164.0000	1.235	0	0	0
27/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,201.0000	2,215.0000	0.636	0	0	0
27/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
27/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,019.0000	2,006.0000	(0.644)	0	0	0
27/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,521.0000	1,534.0000	0.855	0	0	0
27/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,086.0000	6,101.0000	0.246	0	0	0
27/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,514.0000	2,503.0000	(0.438)	0	0	0
27/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,986.0000	6,001.0000	0.251	0	0	0
27/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	952.0000	940.0000	(1.261)	0	0	0
27/07/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,464.0000	2,453.0000	(0.446)	0	0	0
27/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	154.0000	146.0000	(5.195)	0	0	0
27/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	179.0000	170.0000	(5.028)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,068.0000	2,056.0000	(0.580)	0	0	0
27/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,054.0000	2,068.0000	0.682	0	0	0
27/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
27/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
27/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,986.0000	8,001.0000	0.188	0	0	0
27/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,005.0000	2,019.0000	0.698	0	0	0
27/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,914.0000	2,901.0000	(0.446)	0	0	0
27/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	0
27/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,536.0000	6,551.0000	0.229	0	0	0
27/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	629.0000	636.0000	1.113	0	0	0
27/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,014.0000	3,001.0000	(0.431)	0	0	0
27/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,908.0000	1,921.0000	0.681	0	0	0
27/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,920.0000	1,907.0000	(0.677)	0	0	0
27/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,526.0000	1,513.0000	(0.852)	0	0	0
27/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,014.0000	4,000.0000	(0.349)	0	0	0
27/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,140.0000	3,156.0000	0.510	0	0	0
27/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,214.0000	5,200.0000	(0.269)	0	0	0
27/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,936.0000	6,951.0000	0.216	0	0	0
27/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
27/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,536.0000	8,551.0000	0.176	0	0	0
27/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	629.0000	636.0000	1.113	0	0	0
27/07/2009	€ / R 2009/09/14	14.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,240.0000	3,256.0000	0.494	0	0	0
27/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
27/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
27/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	778.0000	767.0000	(1.414)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,436.0000	5,451.0000	0.276	0	0	0
27/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,788.0000	3,804.0000	0.422	0	0	0
27/07/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,340.0000	3,355.0000	0.449	0	0	0
27/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,216.0000	2,204.0000	(0.542)	0	0	0
27/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	179.0000	181.0000	1.117	0	0	0
27/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,439.0000	3,455.0000	0.465	0	0	0
27/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,942.0000	2,957.0000	0.510	0	0	0
27/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	443.0000	431.0000	(2.709)	0	0	0
27/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,644.0000	2,660.0000	0.605	0	0	0
27/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,477.0000	1,464.0000	(0.880)	0	0	0
27/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,714.0000	3,700.0000	(0.377)	0	0	0
27/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,237.0000	4,253.0000	0.378	0	0	0
27/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
27/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
27/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
27/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
27/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,536.0000	4,552.0000	0.353	0	0	0
27/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,786.0000	6,801.0000	0.221	0	0	0
27/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	657.0000	645.0000	(1.826)	0	0	0
27/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,772.0000	1,759.0000	(0.734)	0	0	0
27/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	238.0000	240.0000	0.840	0	0	0
27/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
27/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,286.0000	5,301.0000	0.284	0	0	0
27/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
27/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
27/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,938.0000	3,953.0000	0.381	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
27/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,564.0000	3,550.0000	(0.393)	0	0	0
27/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,064.0000	5,050.0000	(0.276)	0	0	0
27/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,236.0000	7,251.0000	0.207	0	0	0
27/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
27/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
27/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	314.0000	316.0000	0.637	0	0	0
27/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,762.0000	1,775.0000	0.738	0	0	0
27/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,736.0000	5,751.0000	0.262	0	0	0
27/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	278.0000	266.0000	(4.317)	0	0	0
27/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,665.0000	1,679.0000	0.841	0	0	0
27/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,140.0000	3,156.0000	0.510	0	0	0
27/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	552.0000	558.0000	1.087	0	0	0
27/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,264.0000	3,250.0000	(0.429)	0	0	0
27/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
27/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,569.0000	1,582.0000	0.829	0	0	0
27/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,764.0000	4,750.0000	(0.294)	0	0	0
27/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	352.0000	340.0000	(3.409)	0	0	0
27/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
27/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
27/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	443.0000	447.0000	0.903	0	0	0
27/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,447.0000	2,462.0000	0.613	0	0	0
27/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	207.0000	197.0000	(4.831)	0	0	0
27/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,240.0000	3,256.0000	0.494	0	0	0
27/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	1,871.0000	1,858.0000	(0.695)	0	0	0
27/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
27/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	907.0000	896.0000	(1.213)	0	0	0
27/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,055.0000	1,066.0000	1.043	0	0	0
27/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
27/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R	2009/09/14	10.30	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
27/07/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,521.0000	1,534.0000	0.855	0	0	0
27/07/2009	€ / R	2009/09/14	15.30	Put	Currency Future	4,137.0000	4,153.0000	0.387	0	0	0
27/07/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,864.0000	2,851.0000	(0.454)	0	0	0
27/07/2009	€ / R	2009/09/14	15.30	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
27/07/2009	€ / R	2009/09/14	12.05	Put	Currency Future	966.0000	976.0000	1.035	0	0	0
27/07/2009	€ / R	2009/09/14	12.05	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
27/07/2009	€ / R	2009/09/14	17.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
27/07/2009	€ / R	2009/09/14	11.95	Put	Currency Future	878.0000	888.0000	1.139	0	0	0
27/07/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R	2009/09/14	17.30	Put	Currency Future	6,136.0000	6,151.0000	0.244	0	0	0
27/07/2009	€ / R	2009/09/14	11.95	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
27/07/2009	€ / R	2009/09/14	19.30	Put	Currency Future	8,136.0000	8,151.0000	0.184	0	0	0
27/07/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	€ / R	2009/09/14	12.40	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
27/07/2009	€ / R	2009/09/14	12.40	Put	Currency Future	1,285.0000	1,297.0000	0.934	0	0	0
27/07/2009	€ / R	2009/09/14	12.10	Put	Currency Future	1,010.0000	1,021.0000	1.089	0	0	0
27/07/2009	€ / R	2009/09/14	12.00	Put	Currency Future	922.0000	932.0000	1.085	0	0	0
27/07/2009	€ / R	2009/09/14	12.00	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
27/07/2009	€ / R	2009/09/14	12.10	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
27/07/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,864.0000	3,850.0000	(0.362)	0	0	0
27/07/2009	€ / R	2009/09/14	10.95	Put	Currency Future	197.0000	199.0000	1.015	0	0	0
27/07/2009	€ / R	2009/09/14	10.95	Call	Currency Future	411.0000	399.0000	(2.920)	0	0	0
27/07/2009	€ / R	2009/12/14			Currency Future	11.3570	11.3433	(0.121)	0.0000	0.0000	12,014
27/07/2009	€ / R	2009/12/14	14.10	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
27/07/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,168.0000	2,183.0000	0.692	0	0	0
27/07/2009	€ / R	2009/12/14	16.00	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
27/07/2009	€ / R	2009/12/14	11.50	Put	Currency Future	606.0000	611.0000	0.825	0	0	0
27/07/2009	€ / R	2009/12/14	13.25	Put	Currency Future	2,031.0000	2,045.0000	0.689	0	0	0
27/07/2009	€ / R	2009/12/14	7.30	Call	Currency Future	4,058.0000	4,047.0000	(0.271)	0	0	0
27/07/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,124.0000	2,138.0000	0.659	0	0	0
27/07/2009	€ / R	2009/12/14	11.35	Put	Currency Future	512.0000	517.0000	0.977	0	0	0
27/07/2009	€ / R	2009/12/14	12.95	Call	Currency Future	166.0000	166.0000	-	0	0	0
27/07/2009	€ / R	2009/12/14	13.30	Call	Currency Future	134.0000	135.0000	0.746	0	0	0
27/07/2009	€ / R	2009/12/14	8.10	Put	Currency Future	5.0000	10.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	1.0000	6.0000	500.000	0	0	0
27/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	541.0000	531.0000	(1.848)	0	0	0
27/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	138.0000	139.0000	0.725	0	0	0
27/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,759.0000	1,772.0000	0.739	0	0	0
27/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,039.0000	1,048.0000	0.866	0	0	0
27/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
27/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,262.0000	3,254.0000	(0.245)	0	0	0
27/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	484.0000	488.0000	0.826	0	0	0
27/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
27/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	131.0000	131.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	81.0000	83.0000	2.469	0	0	0
27/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	637.0000	626.0000	(1.727)	0	0	0
27/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
27/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
27/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	172.0000	171.0000	(0.581)	0	0	0
27/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
27/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,077.0000	2,092.0000	0.722	0	0	0
27/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	380.0000	383.0000	0.789	0	0	0
27/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,719.0000	2,711.0000	(0.294)	0	0	0
27/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	97.0000	99.0000	2.062	0	0	0
27/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,715.0000	1,727.0000	0.700	0	0	0
27/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,313.0000	4,330.0000	0.394	0	0	0
27/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,440.0000	2,456.0000	0.656	0	0	0
27/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
27/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,495.0000	8,510.0000	0.177	0	0	0
27/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	161.0000	161.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,758.0000	4,775.0000	0.357	0	0	0
27/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
27/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,394.0000	2,410.0000	0.668	0	0	0
27/07/2009	€ / R 2009/12/14	11.35	Call	Currency Future	519.0000	510.0000	(1.734)	0	0	0
27/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,625.0000	2,641.0000	0.610	0	0	0
27/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
27/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,460.0000	3,452.0000	(0.231)	0	0	0
27/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
27/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,765.0000	2,781.0000	0.579	0	0	0
27/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	2.0000	4.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
27/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	431.0000	434.0000	0.696	0	0	0
27/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
27/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,499.0000	6,516.0000	0.262	0	0	0
27/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	307.0000	302.0000	(1.629)	0	0	0
27/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,361.0000	3,353.0000	(0.238)	0	0	0
27/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,751.0000	1,742.0000	(0.514)	0	0	0
27/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,578.0000	2,594.0000	0.621	0	0	0
27/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	588.0000	577.0000	(1.871)	0	0	0
27/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
27/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
27/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	202.0000	200.0000	(0.990)	0	0	0
27/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	4.0000	9.0000	125.000	0	0	0
27/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
27/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	463.0000	455.0000	(1.728)	0	0	0
27/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,812.0000	2,829.0000	0.605	0	0	0
27/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	195.0000	194.0000	(0.513)	0	0	0
27/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	333.0000	335.0000	0.601	0	0	0
27/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,708.0000	3,699.0000	(0.243)	0	0	0
27/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,399.0000	6,416.0000	0.266	0	0	0
27/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
27/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,349.0000	2,364.0000	0.639	0	0	0
27/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,495.0000	1,507.0000	0.803	0	0	0
27/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
27/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
27/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
27/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,084.0000	2,076.0000	(0.384)	0	0	0
27/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	85.0000	88.0000	3.529	0	0	0
27/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,894.0000	1,908.0000	0.739	0	0	0
27/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	706.0000	712.0000	0.850	0	0	0
27/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,538.0000	1,550.0000	0.780	0	0	0
27/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,675.0000	3,692.0000	0.463	0	0	0
27/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,560.0000	4,577.0000	0.373	0	0	0
27/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,395.0000	8,410.0000	0.179	0	0	0
27/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,311.0000	3,303.0000	(0.242)	0	0	0
27/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	7.0000	13.0000	85.714	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
27/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	151.0000	151.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,300.0000	6,316.0000	0.254	0	0	0
27/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	413.0000	406.0000	(1.695)	0	0	0
27/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,282.0000	1,293.0000	0.858	0	0	0
27/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,659.0000	4,676.0000	0.365	0	0	0
27/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,474.0000	2,466.0000	(0.323)	0	0	0
27/07/2009	€ / R 2009/12/14	17.35	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
27/07/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,245.0000	8,261.0000	0.194	0	0	0
27/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
27/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,064.0000	3,056.0000	(0.261)	0	0	0
27/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,715.0000	1,727.0000	0.700	0	0	0
27/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	690.0000	678.0000	(1.739)	0	0	0
27/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,519.0000	1,509.0000	(0.658)	0	0	0
27/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	446.0000	438.0000	(1.794)	0	0	0
27/07/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
27/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
27/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
27/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,452.0000	1,463.0000	0.758	0	0	0
27/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,338.0000	1,326.0000	(0.897)	0	0	0
27/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,578.0000	3,595.0000	0.475	0	0	0
27/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	639.0000	644.0000	0.782	0	0	0
27/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,529.0000	3,546.0000	0.482	0	0	0
27/07/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,119.0000	1,105.0000	(1.251)	0	0	0
27/07/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,250.0000	6,267.0000	0.272	0	0	0
27/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	105.0000	105.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
27/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	209.0000	207.0000	(0.957)	0	0	0
27/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
27/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	239.0000	236.0000	(1.255)	0	0	0
27/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
27/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
27/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	355.0000	349.0000	(1.690)	0	0	0
27/07/2009	€ / R 2009/12/14	9.35	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
27/07/2009	€ / R 2009/12/14	17.60	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
27/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,162.0000	1,148.0000	(1.205)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,124.0000	2,138.0000	0.659	0	0	0
27/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,852.0000	5,868.0000	0.273	0	0	0
27/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	231.0000	228.0000	(1.299)	0	0	0
27/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,376.0000	2,368.0000	(0.337)	0	0	0
27/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	290.0000	291.0000	0.345	0	0	0
27/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,523.0000	2,515.0000	(0.317)	0	0	0
27/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	848.0000	856.0000	0.943	0	0	0
27/07/2009	€ / R 2009/12/14	10.35	Put	Currency Future	112.0000	111.0000	(0.893)	0	0	0
27/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,001.0000	3,018.0000	0.566	0	0	0
27/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,303.0000	2,318.0000	0.651	0	0	0
27/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,295.0000	8,311.0000	0.193	0	0	0
27/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
27/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	19.0000	25.0000	31.579	0	0	0
27/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	747.0000	734.0000	(1.740)	0	0	0
27/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
27/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	275.0000	271.0000	(1.455)	0	0	13,397
27/07/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,017.0000	4,034.0000	0.423	0	0	0
27/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
27/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	131.0000	131.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
27/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,846.0000	7,862.0000	0.204	0	0	0
27/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,324.0000	1,335.0000	0.831	0	0	0
27/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,428.0000	1,417.0000	(0.770)	0	0	0
27/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
27/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,510.0000	3,501.0000	(0.256)	0	0	0
27/07/2009	€ / R 2009/12/14	15.35	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
27/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
27/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
27/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	318.0000	313.0000	(1.572)	0	0	0
27/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
27/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
27/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	45.0000	48.0000	6.667	0	0	12,462
27/07/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,036.0000	2,027.0000	(0.442)	0	0	0
27/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,258.0000	2,273.0000	0.664	0	0	0
27/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,951.0000	5,968.0000	0.286	0	0	0
27/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	961.0000	970.0000	0.937	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
27/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	151.0000	151.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
27/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
27/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	398.0000	391.0000	(1.759)	0	0	0
27/07/2009	€ / R 2009/12/14	8.35	Put	Currency Future	8.0000	14.0000	75.000	0	0	0
27/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,163.0000	3,155.0000	(0.253)	0	0	0
27/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,000.0000	1,009.0000	0.900	0	0	0
27/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0
27/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
27/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
27/07/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,015.0000	3,007.0000	(0.265)	0	0	0
27/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,349.0000	2,364.0000	0.639	0	0	0
27/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,366.0000	1,378.0000	0.878	0	0	0
27/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
27/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
27/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,486.0000	2,502.0000	0.644	0	0	0
27/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,565.0000	1,555.0000	(0.639)	0	0	0
27/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,118.0000	1,128.0000	0.894	0	0	0
27/07/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,001.0000	6,018.0000	0.283	0	0	0
27/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	223.0000	221.0000	(0.897)	0	0	0
27/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,157.0000	4,146.0000	(0.265)	0	0	0
27/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,946.0000	7,962.0000	0.201	0	0	0
27/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,804.0000	1,817.0000	0.721	0	0	0
27/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,894.0000	1,908.0000	0.739	0	0	0
27/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,510.0000	4,528.0000	0.399	0	0	0
27/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	672.0000	678.0000	0.893	0	0	0
27/07/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,996.0000	8,012.0000	0.200	0	0	0
27/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,303.0000	2,318.0000	0.651	0	0	0
27/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	172.0000	171.0000	(0.581)	0	0	0
27/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	12.0000	100.000	0	0	0
27/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
27/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	776.0000	763.0000	(1.675)	0	0	0
27/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	741.0000	747.0000	0.810	0	0	0
27/07/2009	€ / R 2009/12/14	19.35	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
27/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,709.0000	4,726.0000	0.361	0	0	0
27/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,986.0000	1,999.0000	0.655	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,532.0000	2,548.0000	0.632	0	0	0
27/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	429.0000	421.0000	(1.865)	0	0	0
27/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,288.0000	3,305.0000	0.517	0	0	0
27/07/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,008.0000	3,998.0000	(0.250)	0	0	0
27/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
27/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	143.0000	143.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,671.0000	2,688.0000	0.636	0	0	0
27/07/2009	€ / R 2009/12/14	7.35	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
27/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,849.0000	1,863.0000	0.757	0	0	0
27/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	76.0000	78.0000	2.632	0	0	0
27/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
27/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
27/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	134.0000	135.0000	0.746	0	0	0
27/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	269.0000	270.0000	0.372	0	0	0
27/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	180.0000	180.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	342.0000	337.0000	(1.462)	0	0	0
27/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,723.0000	3,741.0000	0.483	0	0	0
27/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
27/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,582.0000	1,594.0000	0.759	0	0	0
27/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,077.0000	2,092.0000	0.722	0	0	0
27/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,383.0000	1,371.0000	(0.868)	0	0	0
27/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,968.0000	3,985.0000	0.428	0	0	0
27/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,213.0000	2,228.0000	0.678	0	0	0
27/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	275.0000	271.0000	(1.455)	0	0	0
27/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
27/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
27/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,118.0000	1,128.0000	0.894	0	0	0
27/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,181.0000	2,173.0000	(0.367)	0	0	0
27/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
27/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,772.0000	3,790.0000	0.477	0	0	0
27/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	885.0000	894.0000	1.017	0	0	0
27/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
27/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,670.0000	1,683.0000	0.778	0	0	0
27/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,133.0000	2,124.0000	(0.422)	0	0	0
27/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
27/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,953.0000	2,970.0000	0.576	0	0	0
27/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,255.0000	5,271.0000	0.304	0	0	0
27/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
27/07/2009	€ / R 2009/12/14	17.25	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
27/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	248.0000	245.0000	(1.210)	0	0	0
27/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,249.0000	1,236.0000	(1.041)	0	0	0
27/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,626.0000	1,638.0000	0.738	0	0	0
27/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
27/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	937.0000	923.0000	(1.494)	0	0	0
27/07/2009	€ / R 2009/12/14	19.25	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
27/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	177.0000	176.0000	(0.565)	0	0	0
27/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,394.0000	2,410.0000	0.668	0	0	0
27/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
27/07/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,896.0000	7,912.0000	0.203	0	0	0
27/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
27/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,718.0000	2,735.0000	0.625	0	0	0
27/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
27/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,748.0000	6,765.0000	0.252	0	0	0
27/07/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,902.0000	5,918.0000	0.271	0	0	0
27/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,495.0000	1,507.0000	0.803	0	0	0
27/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
27/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
27/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,327.0000	2,319.0000	(0.344)	0	0	0
27/07/2009	€ / R 2009/12/14	10.25	Put	Currency Future	99.0000	99.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,241.0000	1,251.0000	0.806	0	0	0
27/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	231.0000	231.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	21.0000	27.0000	28.571	0	0	0
27/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	202.0000	200.0000	(0.990)	0	0	0
27/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
27/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	156.0000	156.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	147.0000	147.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,404.0000	5,421.0000	0.315	0	0	0
27/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,940.0000	1,954.0000	0.722	0	0	0
27/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,549.0000	6,565.0000	0.244	0	0	0
27/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,151.0000	6,167.0000	0.260	0	0	0
27/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	5.0000	8.0000	60.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	156.0000	156.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
27/07/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,114.0000	3,106.0000	(0.257)	0	0	0
27/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,898.0000	6,914.0000	0.232	0	0	0
27/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
27/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,849.0000	1,863.0000	0.757	0	0	0
27/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,545.0000	8,560.0000	0.176	0	0	0
27/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
27/07/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
27/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,765.0000	2,781.0000	0.579	0	0	0
27/07/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,107.0000	4,097.0000	(0.243)	0	0	0
27/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	838.0000	824.0000	(1.671)	0	0	0
27/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,625.0000	2,641.0000	0.610	0	0	0
27/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,145.0000	8,161.0000	0.196	0	0	0
27/07/2009	€ / R 2009/12/14	8.25	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
27/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
27/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,532.0000	2,548.0000	0.632	0	0	0
27/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
27/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,906.0000	2,923.0000	0.585	0	0	0
27/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,168.0000	2,183.0000	0.692	0	0	0
27/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
27/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
27/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
27/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,919.0000	3,936.0000	0.434	0	0	0
27/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,870.0000	3,887.0000	0.439	0	0	0
27/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,859.0000	2,876.0000	0.595	0	0	0
27/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,278.0000	2,270.0000	(0.351)	0	0	0
27/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
27/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
27/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	85.0000	88.0000	3.529	0	0	0
27/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
27/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,578.0000	2,594.0000	0.621	0	0	0
27/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,758.0000	3,749.0000	(0.239)	0	0	0
27/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,199.0000	1,210.0000	0.917	0	0	0
27/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	147.0000	147.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	6.0000	500.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,940.0000	1,954.0000	0.722	0	0	0
27/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,845.0000	1,837.0000	(0.434)	0	0	0
27/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
27/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	369.0000	363.0000	(1.626)	0	0	0
27/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
27/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,452.0000	1,463.0000	0.758	0	0	0
27/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	500.0000	491.0000	(1.800)	0	0	0
27/07/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,206.0000	1,192.0000	(1.161)	0	0	0
27/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,214.0000	4,231.0000	0.403	0	0	0
27/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	543.0000	547.0000	0.737	0	0	0
27/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	356.0000	358.0000	0.562	0	0	0
27/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	209.0000	207.0000	(0.957)	0	0	0
27/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,197.0000	7,213.0000	0.222	0	0	0
27/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
27/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	239.0000	236.0000	(1.255)	0	0	0
27/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,702.0000	5,719.0000	0.298	0	0	0
27/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,282.0000	1,293.0000	0.858	0	0	0
27/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,768.0000	2,761.0000	(0.253)	0	0	0
27/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
27/07/2009	€ / R 2009/12/14	11.25	Call	Currency Future	564.0000	554.0000	(1.773)	0	0	0
27/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
27/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	612.0000	601.0000	(1.797)	0	0	0
27/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	663.0000	652.0000	(1.659)	0	0	0
27/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	812.0000	819.0000	0.862	0	0	0
27/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	718.0000	706.0000	(1.671)	0	0	0
27/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	311.0000	312.0000	0.322	0	0	0
27/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	137.0000	136.0000	(0.730)	0	0	0
27/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	481.0000	472.0000	(1.871)	0	0	0
27/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	776.0000	783.0000	0.902	0	0	0
27/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
27/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,432.0000	3,450.0000	0.524	0	0	0
27/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,966.0000	2,958.0000	(0.270)	0	0	0
27/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	574.0000	579.0000	0.871	0	0	0
27/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	383.0000	376.0000	(1.828)	0	0	0
27/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	5.0000	400.000	0	0	0
27/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,609.0000	3,600.0000	(0.249)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,044.0000	1,029.0000	(1.437)	0	0	0
27/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
27/07/2009	€ / R 2009/12/14	11.25	Put	Currency Future	457.0000	461.0000	0.875	0	0	0
27/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,958.0000	3,948.0000	(0.253)	0	0	0
27/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
27/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
27/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,336.0000	3,353.0000	0.510	0	0	0
27/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,988.0000	1,980.0000	(0.402)	0	0	0
27/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	196.0000	196.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,081.0000	1,067.0000	(1.295)	0	0	0
27/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	405.0000	408.0000	0.741	0	0	0
27/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	903.0000	889.0000	(1.550)	0	0	0
27/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	256.0000	253.0000	(1.172)	0	0	0
27/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
27/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,159.0000	1,169.0000	0.863	0	0	0
27/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	266.0000	262.0000	(1.504)	0	0	0
27/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	124.0000	123.0000	(0.806)	0	0	0
27/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,078.0000	1,088.0000	0.928	0	0	0
27/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	216.0000	214.0000	(0.926)	0	0	0
27/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	330.0000	325.0000	(1.515)	0	0	0
27/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
27/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	285.0000	281.0000	(1.404)	0	0	0
27/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,412.0000	4,429.0000	0.385	0	0	0
27/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,798.0000	1,789.0000	(0.501)	0	0	0
27/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	2.0000	7.0000	250.000	0	0	0
27/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,409.0000	1,420.0000	0.781	0	0	0
27/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	923.0000	931.0000	0.867	0	0	0
27/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,621.0000	2,613.0000	(0.305)	0	0	0
27/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,658.0000	1,648.0000	(0.603)	0	0	0
27/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
27/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
27/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,051.0000	6,067.0000	0.264	0	0	0
27/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
27/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,066.0000	4,083.0000	0.418	0	0	0
27/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
27/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,045.0000	8,062.0000	0.211	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
27/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,670.0000	2,662.0000	(0.300)	0	0	0
27/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
27/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
27/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	870.0000	856.0000	(1.609)	0	0	0
27/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,362.0000	4,379.0000	0.390	0	0	0
27/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
27/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,384.0000	3,401.0000	0.502	0	0	0
27/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
27/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	213.0000	213.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,704.0000	1,695.0000	(0.528)	0	0	0
27/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	2.0000	7.0000	250.000	0	0	0
27/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	2.0000	7.0000	250.000	0	0	0
27/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,559.0000	3,551.0000	(0.225)	0	0	0
27/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,481.0000	3,498.0000	0.488	0	0	0
27/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
27/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,461.0000	4,478.0000	0.381	0	0	0
27/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	250.0000	250.0000	-	0	0	0
27/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	807.0000	793.0000	(1.735)	0	0	0
27/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
27/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,572.0000	2,564.0000	(0.311)	0	0	0
27/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	15.0000	21.0000	40.000	0	0	0
27/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,611.0000	1,601.0000	(0.621)	0	0	0
27/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,659.0000	3,650.0000	(0.246)	0	0	0
27/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
27/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,164.0000	4,182.0000	0.432	0	0	0
27/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
27/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
27/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,263.0000	4,280.0000	0.399	0	0	0
27/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,758.0000	3,749.0000	(0.239)	0	0	0
27/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	6.0000	500.000	0	0	0
27/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,192.0000	3,209.0000	0.533	0	0	0
27/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,893.0000	1,884.0000	(0.475)	0	0	0
27/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	10.0000	16.0000	60.000	0	0	0
27/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
27/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	150.0000	150.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,007.0000	993.0000	(1.390)	0	0	0
27/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,867.0000	2,859.0000	(0.279)	0	0	0
27/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,858.0000	3,848.0000	(0.259)	0	0	0
27/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	5.0000	400.000	0	0	0
27/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
27/07/2009	€ / R 2010/03/15			Currency Future	11.5489	11.5348	(0.122)	0.0000	0.0000	1,116
27/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	97.0000	113.0000	16.495	0	0	0
27/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	302.0000	298.0000	(1.325)	0	0	0
27/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
27/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	339.0000	334.0000	(1.475)	0	0	0
27/07/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,169.0000	3,160.0000	(0.284)	0	0	0
27/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,833.0000	2,852.0000	0.671	0	0	0
27/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,903.0000	1,913.0000	0.525	0	0	0
27/07/2009	€ / R 2010/03/15	8.10	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
27/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	351.0000	354.0000	0.855	0	0	0
27/07/2009	€ / R 2010/03/15	8.40	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
27/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	112.0000	126.0000	12.500	0	0	0
27/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,049.0000	4,079.0000	0.741	0	0	0
27/07/2009	€ / R 2010/03/15	11.45	Call	Currency Future	724.0000	716.0000	(1.105)	0	0	0
27/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	186.0000	191.0000	2.688	0	0	0
27/07/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,483.0000	2,474.0000	(0.362)	0	0	0
27/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,690.0000	1,700.0000	0.592	0	0	0
27/07/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,191.0000	2,181.0000	(0.456)	0	0	0
27/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	182.0000	187.0000	2.747	0	0	0
27/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	467.0000	462.0000	(1.071)	0	0	0
27/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,787.0000	2,806.0000	0.682	0	0	0
27/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,463.0000	3,455.0000	(0.231)	0	0	0
27/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,563.0000	2,579.0000	0.624	0	0	0
27/07/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,331.0000	1,319.0000	(0.902)	0	0	0
27/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,763.0000	3,791.0000	0.744	0	0	0
27/07/2009	€ / R 2010/03/15	11.40	Put	Currency Future	597.0000	603.0000	1.005	0	0	0
27/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	114.0000	128.0000	12.281	0	0	0
27/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	212.0000	213.0000	0.472	0	0	0
27/07/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,877.0000	5,916.0000	0.664	0	0	0
27/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,947.0000	1,957.0000	0.514	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2010/03/15	11.40	Call	Currency Future	746.0000	738.0000	(1.072)	0	0	0
27/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,715.0000	3,743.0000	0.754	0	0	0
27/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,569.0000	4,604.0000	0.766	0	0	0
27/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	702.0000	696.0000	(0.855)	0	0	0
27/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,000.0000	989.0000	(1.100)	0	0	0
27/07/2009	€ / R 2010/03/15	19.40	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
27/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	138.0000	141.0000	2.174	0	0	0
27/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,168.0000	1,177.0000	0.771	0	0	0
27/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	466.0000	470.0000	0.858	0	0	0
27/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	65.0000	87.0000	33.846	0	0	0
27/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	654.0000	661.0000	1.070	0	0	0
27/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	87.0000	91.0000	4.598	0	0	0
27/07/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,864.0000	7,880.0000	0.203	0	0	0
27/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	490.0000	495.0000	1.020	0	0	0
27/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,664.0000	4,701.0000	0.793	0	0	0
27/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,668.0000	3,696.0000	0.763	0	0	0
27/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,735.0000	1,725.0000	(0.576)	0	0	0
27/07/2009	€ / R 2010/03/15	17.40	Call	Currency Future	26.0000	51.0000	96.154	0	0	0
27/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,365.0000	3,357.0000	(0.238)	0	0	0
27/07/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,520.0000	6,550.0000	0.460	0	0	0
27/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	811.0000	819.0000	0.986	0	0	0
27/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	128.0000	131.0000	2.344	0	0	0
27/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	117.0000	131.0000	11.966	0	0	0
27/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	135.0000	146.0000	8.148	0	0	0
27/07/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,953.0000	3,983.0000	0.759	0	0	0
27/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,385.0000	2,376.0000	(0.377)	0	0	0
27/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,107.0000	3,130.0000	0.740	0	0	0
27/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,093.0000	1,102.0000	0.823	0	0	0
27/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,527.0000	1,516.0000	(0.720)	0	0	0
27/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,616.0000	4,652.0000	0.780	0	0	0
27/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,661.0000	3,652.0000	(0.246)	0	0	0
27/07/2009	€ / R 2010/03/15	15.40	Call	Currency Future	102.0000	117.0000	14.706	0	0	0
27/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
27/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	156.0000	165.0000	5.769	0	0	0
27/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,414.0000	3,406.0000	(0.234)	0	0	0
27/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,860.0000	1,870.0000	0.538	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	12.0000	17.0000	41.667	0	0	0
27/07/2009	€ / R 2010/03/15	10.40	Put	Currency Future	182.0000	184.0000	1.099	0	0	0
27/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,487.0000	1,475.0000	(0.807)	0	0	0
27/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,211.0000	2,221.0000	0.452	0	0	0
27/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	15.0000	21.0000	40.000	0	0	0
27/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	309.0000	305.0000	(1.294)	0	0	0
27/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,678.0000	2,670.0000	(0.299)	0	0	0
27/07/2009	€ / R 2010/03/15	13.40	Call	Currency Future	271.0000	267.0000	(1.476)	0	0	0
27/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,410.0000	8,425.0000	0.178	0	0	0
27/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	839.0000	830.0000	(1.073)	0	0	0
27/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	260.0000	256.0000	(1.538)	0	0	0
27/07/2009	€ / R 2010/03/15	11.45	Put	Currency Future	625.0000	632.0000	1.120	0	0	0
27/07/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,510.0000	8,525.0000	0.176	0	0	0
27/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,130.0000	1,139.0000	0.796	0	0	0
27/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	864.0000	855.0000	(1.042)	0	0	0
27/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	119.0000	122.0000	2.521	0	0	0
27/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
27/07/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,122.0000	2,132.0000	0.471	0	0	0
27/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
27/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,434.0000	2,425.0000	(0.370)	0	0	0
27/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	890.0000	880.0000	(1.124)	0	0	0
27/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	627.0000	621.0000	(0.957)	0	0	0
27/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	129.0000	141.0000	9.302	0	0	0
27/07/2009	€ / R 2010/03/15	9.40	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
27/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
27/07/2009	€ / R 2010/03/15	18.05	Call	Currency Future	19.0000	35.0000	84.211	0	0	0
27/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	441.0000	445.0000	0.907	0	0	0
27/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	913.0000	922.0000	0.986	0	0	0
27/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,759.0000	3,751.0000	(0.213)	0	0	0
27/07/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
27/07/2009	€ / R 2010/03/15	17.80	Call	Currency Future	21.0000	41.0000	95.238	0	0	0
27/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,568.0000	1,557.0000	(0.702)	0	0	0
27/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	562.0000	557.0000	(0.890)	0	0	0
27/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,480.0000	3,506.0000	0.747	0	0	0
27/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	35.0000	40.0000	14.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	68.0000	89.0000	30.882	0	0	0
27/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,426.0000	4,460.0000	0.768	0	0	0
27/07/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,007.0000	3,998.0000	(0.225)	0	0	0
27/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	516.0000	521.0000	0.969	0	0	0
27/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,710.0000	3,702.0000	(0.216)	0	0	0
27/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	63.0000	85.0000	34.921	0	0	0
27/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	196.0000	200.0000	2.041	0	0	0
27/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,822.0000	1,812.0000	(0.549)	0	0	0
27/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	20.0000	38.0000	90.000	0	0	0
27/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	289.0000	285.0000	(1.384)	0	0	0
27/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	479.0000	474.0000	(1.044)	0	0	0
27/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	120.0000	133.0000	10.833	0	0	0
27/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
27/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,990.0000	2,000.0000	0.503	0	0	0
27/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	492.0000	487.0000	(1.016)	0	0	0
27/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
27/07/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,272.0000	6,307.0000	0.558	0	0	0
27/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	815.0000	806.0000	(1.104)	0	0	0
27/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	10.0000	16.0000	60.000	0	0	0
27/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,421.0000	6,453.0000	0.498	0	0	0
27/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	177.0000	183.0000	3.390	0	0	0
27/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,905.0000	3,935.0000	0.768	0	0	0
27/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	778.0000	786.0000	1.028	0	0	0
27/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,776.0000	2,768.0000	(0.288)	0	0	0
27/07/2009	€ / R 2010/03/15	19.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	148.0000	151.0000	2.027	0	0	0
27/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
27/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	191.0000	195.0000	2.094	0	0	0
27/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	768.0000	760.0000	(1.042)	0	0	0
27/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,060.0000	1,047.0000	(1.226)	0	0	0
27/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
27/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	20.0000	40.0000	100.000	0	0	0
27/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	311.0000	313.0000	0.643	0	0	0
27/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,316.0000	3,308.0000	(0.241)	0	0	0
27/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,056.0000	4,047.0000	(0.222)	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
27/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,322.0000	6,355.0000	0.522	0	0	0
27/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	223.0000	223.0000	-	0	0	0
27/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	778.0000	786.0000	1.028	0	0	0
27/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
27/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	208.0000	209.0000	0.481	0	0	0
27/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
27/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	610.0000	604.0000	(0.984)	0	0	0
27/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	24.0000	49.0000	104.167	0	0	0
27/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	569.0000	575.0000	1.054	0	0	0
27/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,386.0000	3,412.0000	0.768	0	0	0
27/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,336.0000	2,327.0000	(0.385)	0	0	0
27/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	411.0000	406.0000	(1.217)	0	0	0
27/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
27/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	80.0000	100.0000	25.000	0	0	0
27/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	627.0000	621.0000	(0.957)	0	0	0
27/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,447.0000	1,435.0000	(0.829)	0	0	0
27/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,362.0000	1,372.0000	0.734	0	0	0
27/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,963.0000	7,979.0000	0.201	0	0	0
27/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,331.0000	4,365.0000	0.785	0	0	0
27/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,257.0000	1,243.0000	(1.114)	0	0	0
27/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,975.0000	6,014.0000	0.653	0	0	0
27/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,513.0000	3,504.0000	(0.256)	0	0	0
27/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,606.0000	1,616.0000	0.623	0	0	0
27/07/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,261.0000	8,276.0000	0.182	0	0	0
27/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,878.0000	2,898.0000	0.695	0	0	0
27/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
27/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
27/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	355.0000	351.0000	(1.127)	0	0	0
27/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	533.0000	527.0000	(1.126)	0	0	0
27/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,810.0000	3,839.0000	0.761	0	0	0
27/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,094.0000	2,084.0000	(0.478)	0	0	0
27/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,532.0000	2,523.0000	(0.355)	0	0	0
27/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	75.0000	95.0000	26.667	0	0	0
27/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	578.0000	572.0000	(1.038)	0	0	0
27/07/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,155.0000	4,145.0000	(0.241)	0	0	0
27/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	12.0000	71.429	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,311.0000	8,326.0000	0.180	0	0	0
27/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,817.0000	1,827.0000	0.550	0	0	0
27/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,474.0000	2,488.0000	0.566	0	0	0
27/07/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
27/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,071.0000	3,062.0000	(0.293)	0	0	0
27/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
27/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
27/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,828.0000	5,867.0000	0.669	0	0	0
27/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,697.0000	2,715.0000	0.667	0	0	0
27/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	26.0000	52.0000	100.000	0	0	0
27/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	316.0000	312.0000	(1.266)	0	0	0
27/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	109.0000	124.0000	13.761	0	0	0
27/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	418.0000	422.0000	0.957	0	0	0
27/07/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,914.0000	7,929.0000	0.190	0	0	0
27/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	917.0000	906.0000	(1.200)	0	0	0
27/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,814.0000	7,830.0000	0.205	0	0	0
27/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
27/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	59.0000	82.0000	38.983	0	0	0
27/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	444.0000	439.0000	(1.126)	0	0	0
27/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,609.0000	1,598.0000	(0.684)	0	0	0
27/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,056.0000	1,065.0000	0.852	0	0	0
27/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,760.0000	4,797.0000	0.777	0	0	0
27/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,245.0000	1,254.0000	0.723	0	0	0
27/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	110.0000	113.0000	2.727	0	0	0
27/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	61.0000	84.0000	37.705	0	0	0
27/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	277.0000	273.0000	(1.444)	0	0	0
27/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,621.0000	3,648.0000	0.746	0	0	0
27/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,078.0000	2,088.0000	0.481	0	0	0
27/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,742.0000	2,761.0000	0.693	0	0	0
27/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	505.0000	500.0000	(0.990)	0	0	0
27/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,712.0000	4,749.0000	0.785	0	0	0
27/07/2009	€ / R 2010/03/15	19.45	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
27/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	168.0000	176.0000	4.762	0	0	0
27/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	879.0000	887.0000	0.910	0	0	0
27/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	11.0000	12.0000	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
27/07/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,294.0000	1,281.0000	(1.005)	0	0	0
27/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	170.0000	172.0000	1.176	0	0	0
27/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,173.0000	6,209.0000	0.583	0	0	0
27/07/2009	€ / R 2010/03/15	17.45	Call	Currency Future	25.0000	50.0000	100.000	0	0	0
27/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	104.0000	119.0000	14.423	0	0	0
27/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	984.0000	992.0000	0.813	0	0	0
27/07/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,105.0000	4,096.0000	(0.219)	0	0	0
27/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,970.0000	2,991.0000	0.707	0	0	0
27/07/2009	€ / R 2010/03/15	11.55	Put	Currency Future	683.0000	691.0000	1.171	0	0	0
27/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	22.0000	44.0000	100.000	0	0	0
27/07/2009	€ / R 2010/03/15	11.55	Call	Currency Future	682.0000	675.0000	(1.026)	0	0	0
27/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,369.0000	1,357.0000	(0.877)	0	0	0
27/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,162.0000	8,177.0000	0.184	0	0	0
27/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,239.0000	2,230.0000	(0.402)	0	0	0
27/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,570.0000	6,599.0000	0.441	0	0	0
27/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	19.0000	34.0000	78.947	0	0	0
27/07/2009	€ / R 2010/03/15	7.45	Put	Currency Future	6.0000	11.0000	83.333	0	0	0
27/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,560.0000	8,575.0000	0.175	0	0	0
27/07/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,120.0000	3,111.0000	(0.288)	0	0	0
27/07/2009	€ / R 2010/03/15	8.45	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
27/07/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,142.0000	2,133.0000	(0.420)	0	0	0
27/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,204.0000	4,194.0000	(0.238)	0	0	0
27/07/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,001.0000	4,031.0000	0.750	0	0	0
27/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
27/07/2009	€ / R 2010/03/15	15.45	Call	Currency Future	100.0000	115.0000	15.000	0	0	0
27/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	25.0000	31.579	0	0	0
27/07/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,926.0000	5,965.0000	0.658	0	0	0
27/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
27/07/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,167.0000	2,177.0000	0.461	0	0	0
27/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,218.0000	3,209.0000	(0.280)	0	0	0
27/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,020.0000	1,029.0000	0.882	0	0	0
27/07/2009	€ / R 2010/03/15	10.45	Put	Currency Future	195.0000	196.0000	0.513	0	0	0
27/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,732.0000	1,742.0000	0.577	0	0	0
27/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	594.0000	588.0000	(1.010)	0	0	0
27/07/2009	€ / R 2010/03/15	9.45	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
27/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	207.0000	209.0000	0.966	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2010/03/15	13.45	Call	Currency Future	266.0000	261.0000	(1.880)	0	0	0
27/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	331.0000	327.0000	(1.208)	0	0	0
27/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,608.0000	2,624.0000	0.613	0	0	0
27/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	72.0000	93.0000	29.167	0	0	0
27/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,474.0000	4,508.0000	0.760	0	0	0
27/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,527.0000	3,553.0000	0.737	0	0	0
27/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	519.0000	513.0000	(1.156)	0	0	0
27/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	373.0000	376.0000	0.804	0	0	0
27/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	94.0000	98.0000	4.255	0	0	0
27/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	714.0000	722.0000	1.120	0	0	0
27/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,611.0000	3,603.0000	(0.222)	0	0	0
27/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	663.0000	657.0000	(0.905)	0	0	0
27/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	972.0000	961.0000	(1.132)	0	0	0
27/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
27/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	30.0000	36.0000	20.000	0	0	0
27/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,693.0000	1,683.0000	(0.591)	0	0	0
27/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	948.0000	957.0000	0.949	0	0	0
27/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,629.0000	2,621.0000	(0.304)	0	0	0
27/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	547.0000	542.0000	(0.914)	0	0	0
27/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	126.0000	138.0000	9.524	0	0	0
27/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	845.0000	853.0000	0.947	0	0	0
27/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,519.0000	2,533.0000	0.556	0	0	0
27/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	132.0000	144.0000	9.091	0	0	0
27/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	218.0000	218.0000	-	0	0	0
27/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,433.0000	3,459.0000	0.757	0	0	0
27/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,379.0000	4,413.0000	0.776	0	0	0
27/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,562.0000	3,554.0000	(0.225)	0	0	0
27/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	78.0000	97.0000	24.359	0	0	0
27/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,648.0000	1,658.0000	0.607	0	0	0
27/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	347.0000	342.0000	(1.441)	0	0	0
27/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	331.0000	333.0000	0.604	0	0	0
27/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,710.0000	3,702.0000	(0.216)	0	0	0
27/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
27/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,727.0000	2,719.0000	(0.293)	0	0	0
27/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
27/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,779.0000	1,769.0000	(0.562)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
27/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,030.0000	1,018.0000	(1.165)	0	0	0
27/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,073.0000	6,112.0000	0.642	0	0	0
27/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	80.0000	84.0000	5.000	0	0	0
27/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	238.0000	239.0000	0.420	0	0	0
27/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,580.0000	2,572.0000	(0.310)	0	0	0
27/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	248.0000	245.0000	(1.210)	0	0	0
27/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,651.0000	1,640.0000	(0.666)	0	0	0
27/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,299.0000	2,310.0000	0.478	0	0	0
27/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	92.0000	109.0000	18.478	0	0	0
27/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,143.0000	4,174.0000	0.748	0	0	0
27/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,521.0000	4,556.0000	0.774	0	0	0
27/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,187.0000	1,173.0000	(1.179)	0	0	0
27/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,063.0000	8,078.0000	0.186	0	0	0
27/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
27/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,000.0000	1,990.0000	(0.500)	0	0	0
27/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	70.0000	91.0000	30.000	0	0	0
27/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
27/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,574.0000	3,601.0000	0.755	0	0	0
27/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	123.0000	136.0000	10.569	0	0	0
27/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	102.0000	105.0000	2.941	0	0	0
27/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	944.0000	933.0000	(1.165)	0	0	0
27/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	395.0000	398.0000	0.759	0	0	0
27/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	324.0000	319.0000	(1.543)	0	0	0
27/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,957.0000	3,949.0000	(0.202)	0	0	0
27/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,775.0000	1,784.0000	0.507	0	0	0
27/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
27/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,973.0000	2,964.0000	(0.303)	0	0	0
27/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,652.0000	2,669.0000	0.641	0	0	0
27/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	8.0000	14.0000	75.000	0	0	0
27/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	201.0000	204.0000	1.493	0	0	0
27/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	22.0000	47.0000	113.636	0	0	0
27/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	9.0000	15.0000	66.667	0	0	0
27/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
27/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,910.0000	1,900.0000	(0.524)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
27/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,858.0000	3,850.0000	(0.207)	0	0	0
27/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,874.0000	2,866.0000	(0.278)	0	0	0
27/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	273.0000	274.0000	0.366	0	0	0
27/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,237.0000	4,269.0000	0.755	0	0	0
27/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	373.0000	368.0000	(1.340)	0	0	0
27/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,524.0000	1,533.0000	0.591	0	0	0
27/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	235.0000	234.0000	(0.426)	0	0	0
27/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,386.0000	2,399.0000	0.545	0	0	0
27/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	142.0000	152.0000	7.042	0	0	0
27/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,122.0000	1,109.0000	(1.159)	0	0	0
27/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	86.0000	104.0000	20.930	0	0	0
27/07/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,293.0000	3,317.0000	0.729	0	0	0
27/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	229.0000	228.0000	(0.437)	0	0	0
27/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
27/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,866.0000	1,856.0000	(0.536)	0	0	0
27/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,090.0000	1,078.0000	(1.101)	0	0	0
27/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	364.0000	359.0000	(1.374)	0	0	0
27/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	291.0000	293.0000	0.687	0	0	0
27/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,565.0000	1,574.0000	0.575	0	0	0
27/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
27/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
27/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,825.0000	2,817.0000	(0.283)	0	0	0
27/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,809.0000	3,800.0000	(0.236)	0	0	0
27/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,430.0000	2,444.0000	0.576	0	0	0
27/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,339.0000	3,364.0000	0.749	0	0	0
27/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	138.0000	149.0000	7.971	0	0	0
27/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	83.0000	102.0000	22.892	0	0	0
27/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,284.0000	4,317.0000	0.770	0	0	0
27/07/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,022.0000	3,013.0000	(0.298)	0	0	0
27/07/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,096.0000	4,127.0000	0.757	0	0	0
27/07/2009	€ / R 2010/03/15	17.55	Call	Currency Future	23.0000	48.0000	108.696	0	0	0
27/07/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,024.0000	6,064.0000	0.664	0	0	0
27/07/2009	€ / R 2010/03/15	15.55	Call	Currency Future	95.0000	111.0000	16.842	0	0	0
27/07/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,256.0000	2,266.0000	0.443	0	0	0
27/07/2009	€ / R 2010/03/15	13.55	Call	Currency Future	255.0000	251.0000	(1.569)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	€ / R	2010/03/15	10.55	Put	Currency Future	221.0000	222.0000	0.452	0	0	0
27/07/2009	€ / R	2010/03/15	8.55	Put	Currency Future	23.0000	29.0000	26.087	0	0	0
27/07/2009	€ / R	2010/03/15	19.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/07/2009	€ / R	2010/03/15	9.55	Call	Currency Future	2,046.0000	2,036.0000	(0.489)	0	0	0
27/07/2009	€ / R	2010/03/15	10.55	Call	Currency Future	1,220.0000	1,207.0000	(1.066)	0	0	0
27/07/2009	€ / R	2010/03/15	9.55	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
27/07/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,013.0000	8,028.0000	0.187	0	0	0
27/07/2009	AL12	2009/08/06			Index Future	314.3440	314.5030	0.051	0.0000	0.0000	0
27/07/2009	AL13	2009/08/06			Index Future	244.3710	243.9410	(0.176)	0.0000	0.0000	7
27/07/2009	AL37	2009/08/06			Index Future	275.9780	275.9470	(0.011)	0.0000	0.0000	0
27/07/2009	AL7T	2009/08/06			Index Future	308.9420	308.8280	(0.037)	0.0000	0.0000	0
27/07/2009	ALBI	2009/08/06			Index Future	287.8680	287.8110	(0.020)	0.0000	0.0000	703
27/07/2009	ALBI	2009/11/05			Index Future	293.0350	292.9780	(0.019)	0.0000	0.0000	0
27/07/2009	ALBI	2010/02/04			Index Future	298.7050	298.6560	(0.016)	0.0000	0.0000	0
27/07/2009	CRD1	2009/08/06			Index Future	124.0010	123.8650	(0.110)	0.0000	0.0000	2
27/07/2009	CRD1	2009/11/05			Index Future	126.2550	126.1160	(0.110)	0.0000	0.0000	0
27/07/2009	CRD1	2010/02/04			Index Future	128.6380	128.4960	(0.110)	0.0000	0.0000	0
27/07/2009	GOVI	2009/08/06			jGovi	289.7180	289.6595	(0.020)	0.0000	0.0000	566
27/07/2009	GOVI	2009/11/05			jGovi	294.9240	294.8650	(0.020)	0.0000	0.0000	0
27/07/2009	GOVI	2010/02/04			jGovi	300.4910	300.4305	(0.020)	0.0000	0.0000	0
27/07/2009	ILBI	2009/08/06			Index Future	361.1920	361.1920	-	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ILBI	2009/11/05			Index Future	368.3520	368.3520	-	0.0000	0.0000	0
27/07/2009	J153	2010/08/31			jSwap	7.8560	7.8650	0.115	0.0000	0.0000	0
27/07/2009	J157	2015/09/15			jSwap	8.9520	8.9510	(0.011)	0.0000	0.0000	0
27/07/2009	J186	2026/12/21			jSwap	8.5800	8.5910	0.128	0.0000	0.0000	0
27/07/2009	J201	2014/12/22			jSwap	8.8120	8.8130	0.011	0.0000	0.0000	0
27/07/2009	J203	2017/09/15			jSwap	9.0840	9.0820	(0.022)	0.0000	0.0000	0
27/07/2009	J204	2018/12/21			jSwap	9.0850	9.0870	0.022	0.0000	0.0000	0
27/07/2009	J207	2020/01/15			jSwap	9.0880	9.0880	-	0.0000	0.0000	0
27/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
27/07/2009	JFRA	2009/08/06			jFra	7.7260	7.7210	(0.065)	0.0000	0.0000	0
27/07/2009	JFRA	2009/11/05			jFra	7.3020	7.3100	0.110	0.0000	0.0000	0
27/07/2009	JFRA	2010/02/04			jFra	7.3280	7.3340	0.082	0.0000	0.0000	0
27/07/2009	JFRA	2010/05/06			jFra	7.4670	7.4740	0.094	0.0000	0.0000	0
27/07/2009	JFRA	2010/08/05			jFra	7.7220	7.7550	0.427	0.0000	0.0000	0
27/07/2009	JFRA	2010/11/04			jFra	8.0140	8.0360	0.275	0.0000	0.0000	0
27/07/2009	JN02	2009/08/06			jNote	7.7910	7.8120	0.270	0.0000	0.0000	0
27/07/2009	JN02	2009/11/05			jNote	7.9280	7.9410	0.164	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	JN02	2010/02/04			jNote	8.1440	8.1520	0.098	0.0000	0.0000	0
27/07/2009	JN05	2009/08/06			jNote	8.7040	8.7060	0.023	0.0000	0.0000	0
27/07/2009	JN05	2009/11/05			jNote	8.8120	8.8120	-	0.0000	0.0000	0
27/07/2009	JN05	2010/02/04			jNote	8.9480	8.9460	(0.022)	0.0000	0.0000	0
27/07/2009	JN10	2009/08/06			jNote	9.0180	9.0160	(0.022)	0.0000	0.0000	0
27/07/2009	JN10	2009/11/05			jNote	9.0590	9.0580	(0.011)	0.0000	0.0000	0
27/07/2009	JN10	2010/02/04			jNote	9.1160	9.1150	(0.011)	0.0000	0.0000	0
27/07/2009	JROD	2009/07/31			jRod	7.8140	7.5740	(3.071)	0.0000	0.0000	0
27/07/2009	JROD	2009/08/31			jRod	7.2960	7.2860	(0.137)	0.0000	0.0000	0
27/07/2009	JROD	2009/09/30			jRod	7.4730	7.4590	(0.187)	0.0000	0.0000	0
27/07/2009	JROD	2009/10/30			jRod	7.6500	7.6410	(0.118)	0.0000	0.0000	0
27/07/2009	JROD	2009/11/30			jRod	7.6160	7.6060	(0.131)	0.0000	0.0000	0
27/07/2009	JROD	2009/12/31			jRod	7.7890	7.7760	(0.167)	0.0000	0.0000	0
27/07/2009	OTH1	2009/08/06			Index Future	277.6250	277.5810	(0.016)	0.0000	0.0000	3
27/07/2009	OTH1	2009/11/05			Index Future	282.6700	282.6260	(0.016)	0.0000	0.0000	0
27/07/2009	OTH1	2010/02/04			Index Future	288.0050	287.9600	(0.016)	0.0000	0.0000	0
27/07/2009	R153	2009/08/06			Bond Future	9.1790	9.1990	0.218	0.0000	0.0000	0
27/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	991.0000	970.0000	(2.119)	0	0	0
27/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	166.0000	166.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	236.0000	236.0000	-	0	0	0
27/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	810.0000	790.0000	(2.469)	0	0	0
27/07/2009	R153	2009/11/05			Bond Future	9.2390	9.2590	0.216	0.0000	0.0000	0
27/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	2,172.0000	2,187.0000	0.691	0	0	0
27/07/2009	R157	2009/08/06			Bond Future	8.5830	8.5920	0.105	0.0000	0.0000	5,506
27/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	26.0000	13.0000	(50.000)	0	0	0
27/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,522.0000	3,460.0000	(1.760)	0	0	0
27/07/2009	R157	2009/11/05			Bond Future	8.6800	8.6900	0.115	0.0000	0.0000	3,174
27/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	274.0000	255.0000	(6.934)	0	0	0
27/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,520.0000	6,552.0000	0.491	0	0	0
27/07/2009	R157	2010/02/04			Bond Future	8.7590	8.7690	0.114	0.0000	0.0000	0
27/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,945.0000	5,967.0000	0.370	0	0	0
27/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	857.0000	830.0000	(3.151)	0	0	0
27/07/2009	R157	2010/05/06			Bond Future	8.7900	8.8010	0.125	0.0000	0.0000	0
27/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,765.0000	3,779.0000	0.372	0	0	0
27/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,389.0000	2,351.0000	(1.591)	0	0	0
27/07/2009	R186	2009/08/06			Bond Future	9.0680	9.0670	(0.011)	0.0000	0.0000	6,340
27/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,125.0000	957.0000	(14.933)	0	0	0
27/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	1,771.0000	1,594.0000	(9.994)	0	0	0
27/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	16,456.0000	16,447.0000	(0.055)	0	0	0
27/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
27/07/2009	R186	2009/11/05			Bond Future	9.1170	9.1160	(0.011)	0.0000	0.0000	7,544
27/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,570.0000	4,507.0000	(1.379)	0	0	5,000
27/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,468.0000	3,415.0000	(1.528)	0	0	0
27/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,351.0000	14,320.0000	(0.216)	0	0	0
27/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	213.0000	198.0000	(7.042)	0	0	5,000
27/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	394.0000	372.0000	(5.584)	0	0	240
27/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,999.0000	16,975.0000	(0.141)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,485.0000	2,434.0000	(2.052)	0	0	0
27/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,997.0000	5,936.0000	(1.017)	0	0	240
27/07/2009	R186	2010/02/04			Bond Future	9.1610	9.1600	(0.011)	0.0000	0.0000	0
27/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,984.0000	10,944.0000	(0.364)	0	0	0
27/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,075.0000	2,044.0000	(1.494)	0	0	0
27/07/2009	R186	2010/05/06			Bond Future	9.1850	9.1850	-	0.0000	0.0000	0
27/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	7,191.0000	7,158.0000	(0.459)	0	0	0
27/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,481.0000	5,448.0000	(0.602)	0	0	0
27/07/2009	R201	2009/08/06			Bond Future	8.6410	8.6610	0.231	0.0000	0.0000	2
27/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	35.0000	21.0000	(40.000)	0	0	0
27/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,572.0000	2,473.0000	(3.849)	0	0	0
27/07/2009	R201	2009/11/05			Bond Future	8.7170	8.7380	0.241	0.0000	0.0000	0
27/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,319.0000	5,384.0000	1.222	0	0	0
27/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	223.0000	202.0000	(9.417)	0	0	0
27/07/2009	R201	2010/02/04			Bond Future	8.7850	8.8070	0.250	0.0000	0.0000	0
27/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,652.0000	5,712.0000	1.062	0	0	0
27/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	498.0000	472.0000	(5.221)	0	0	0
27/07/2009	R201	2010/05/06			Bond Future	8.8150	8.8380	0.261	0.0000	0.0000	0
27/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,919.0000	1,870.0000	(2.553)	0	0	0
27/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,100.0000	3,136.0000	1.161	0	0	0
27/07/2009	R203	2009/08/06			Bond Future	9.0610	9.0800	0.210	0.0000	0.0000	1,570
27/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	423.0000	364.0000	(13.948)	0	0	0
27/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,452.0000	1,289.0000	(11.226)	0	0	0
27/07/2009	R203	2009/11/05			Bond Future	9.1350	9.1560	0.230	0.0000	0.0000	0
27/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,410.0000	9,507.0000	1.031	0	0	0
27/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	138.0000	122.0000	(11.594)	0	0	0
27/07/2009	R203	2010/02/04			Bond Future	9.2060	9.2270	0.228	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,489.0000	6,554.0000	1.002	0	0	0
27/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,067.0000	1,022.0000	(4.217)	0	0	0
27/07/2009	R203	2010/05/06			Bond Future	9.2440	9.2660	0.238	0.0000	0.0000	0
27/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,218.0000	4,260.0000	0.996	0	0	0
27/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,970.0000	2,900.0000	(2.357)	0	0	0
27/07/2009	R204	2009/08/06			Bond Future	9.0900	9.0990	0.099	0.0000	0.0000	692
27/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,458.0000	1,320.0000	(9.465)	0	0	0
27/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	515.0000	430.0000	(16.505)	0	0	0
27/07/2009	R204	2009/11/05			Bond Future	9.1570	9.1660	0.098	0.0000	0.0000	837
27/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	142.0000	130.0000	(8.451)	0	0	0
27/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,450.0000	10,490.0000	0.383	0	0	0
27/07/2009	R204	2010/02/04			Bond Future	9.2180	9.2280	0.108	0.0000	0.0000	0
27/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,179.0000	7,202.0000	0.320	0	0	0
27/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,151.0000	1,117.0000	(2.954)	0	0	0
27/07/2009	R204	2010/05/06			Bond Future	9.2540	9.2640	0.108	0.0000	0.0000	0
27/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,665.0000	4,674.0000	0.193	0	0	0
27/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,236.0000	3,190.0000	(1.422)	0	0	0
27/07/2009	R206	2009/08/06			Bond Future	8.6730	8.6920	0.219	0.0000	0.0000	1,775
27/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,039.0000	1,958.0000	(3.973)	0	0	0
27/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	36.0000	22.0000	(38.889)	0	0	0
27/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
27/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,111.0000	6,178.0000	1.096	0	0	0
27/07/2009	R206	2009/11/05			Bond Future	8.7590	8.7790	0.228	0.0000	0.0000	0
27/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,502.0000	4,553.0000	1.133	0	0	0
27/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	171.0000	155.0000	(9.357)	0	0	0
27/07/2009	R206	2010/02/04			Bond Future	8.8390	8.8620	0.260	0.0000	0.0000	0
27/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	382.0000	361.0000	(5.497)	0	0	0
27/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,749.0000	4,802.0000	1.116	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
27/07/2009	R206	2010/05/06			Bond Future	8.8820	8.9060	0.270	0.0000	0.0000	0
27/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,225.0000	2,253.0000	1.258	0	0	0
27/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,828.0000	1,783.0000	(2.462)	0	0	0
27/07/2009	R207	2009/08/06			Bond Future	9.1900	9.1990	0.098	0.0000	0.0000	600
27/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	757.0000	668.0000	(11.757)	0	0	0
27/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,119.0000	976.0000	(12.779)	0	0	0
27/07/2009	R207	2009/11/05			Bond Future	9.2520	9.2620	0.108	0.0000	0.0000	600
27/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	122.0000	111.0000	(9.016)	0	0	0
27/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,389.0000	11,436.0000	0.413	0	0	0
27/07/2009	R207	2010/02/04			Bond Future	9.3100	9.3200	0.107	0.0000	0.0000	0
27/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,611.0000	7,635.0000	0.315	0	0	0
27/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,136.0000	1,102.0000	(2.993)	0	0	0
27/07/2009	R207	2010/05/06			Bond Future	9.3480	9.3580	0.107	0.0000	0.0000	0
27/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,770.0000	3,720.0000	(1.326)	0	0	0
27/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,334.0000	4,341.0000	0.162	0	0	0
27/07/2009	R208	2009/08/06			Bond Future	9.2620	9.2810	0.205	0.0000	0.0000	120
27/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	913.0000	740.0000	(18.949)	0	0	0
27/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	987.0000	932.0000	(5.572)	0	0	0
27/07/2009	R208	2009/11/05			Bond Future	9.3110	9.3290	0.193	0.0000	0.0000	120
27/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	193.0000	173.0000	(10.363)	0	0	0
27/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,468.0000	10,558.0000	0.860	0	0	0
27/07/2009	R208	2010/02/04			Bond Future	9.3770	9.3900	0.139	0.0000	0.0000	0
27/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,462.0000	1,418.0000	(3.010)	0	0	0
27/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,941.0000	6,974.0000	0.475	0	0	0
27/07/2009	R208	2010/05/06			Bond Future	9.4590	9.4600	0.011	0.0000	0.0000	0
27/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,575.0000	3,551.0000	(0.671)	0	0	0
27/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,816.0000	4,797.0000	(0.395)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	R209	2009/08/06			Bond Future	8.6550	8.6540	(0.012)	0.0000	0.0000	1,513
27/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,745.0000	5,718.0000	(0.470)	0	0	0
27/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,617.0000	1,482.0000	(8.349)	0	0	0
27/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	34.0000	14.0000	(58.824)	0	0	1,950
27/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	844.0000	700.0000	(17.062)	0	0	0
27/07/2009	R209	2009/11/05			Bond Future	8.6830	8.6830	-	0.0000	0.0000	3,023
27/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	116.0000	106.0000	(8.621)	0	0	5,000
27/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,596.0000	13,581.0000	(0.110)	0	0	0
27/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,193.0000	16,184.0000	(0.056)	0	0	0
27/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	235.0000	220.0000	(6.383)	0	0	0
27/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	8,714.0000	8,683.0000	(0.356)	0	0	0
27/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	773.0000	742.0000	(4.010)	0	0	2,500
27/07/2009	R209	2010/02/04			Bond Future	8.7080	8.7070	(0.011)	0.0000	0.0000	0
27/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,083.0000	1,061.0000	(2.031)	0	0	2,500
27/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,036.0000	12,006.0000	(0.249)	0	0	0
27/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	10,711.0000	10,693.0000	(0.168)	0	0	0
27/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,321.0000	1,295.0000	(1.968)	0	0	0
27/07/2009	R209	2010/05/06			Bond Future	8.7150	8.7150	-	0.0000	0.0000	0
27/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	6,285.0000	6,257.0000	(0.446)	0	0	0
27/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,511.0000	4,483.0000	(0.621)	0	0	0
27/07/2009	TRT1	2009/08/06			Index Future	285.9860	285.9270	(0.021)	0.0000	0.0000	100
27/07/2009	TRT1	2009/11/05			Index Future	291.1830	291.1230	(0.021)	0.0000	0.0000	0
27/07/2009	TRT1	2010/02/04			Index Future	296.6790	296.6180	(0.021)	0.0000	0.0000	0
27/07/2009	ZAAD	2009/09/14			Currency Future	6.3764	6.4055	0.456	0.0000	0.0000	201,309
27/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	3,876.0000	3,906.0000	0.774	0	0	0
27/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	32.0000	32.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	434.0000	406.0000	(6.452)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	749.0000	719.0000	(4.005)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	204.0000	221.0000	8.333	0	0	0
27/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
27/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	241.0000	216.0000	(10.373)	0	0	0
27/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,074.0000	8,045.0000	(0.359)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,031.0000	1,060.0000	2.813	0	0	0
27/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,037.0000	1,007.0000	(2.893)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	656.0000	626.0000	(4.573)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	393.0000	365.0000	(7.125)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	610.0000	581.0000	(4.754)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	353.0000	325.0000	(7.932)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
27/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,326.0000	4,356.0000	0.693	0	0	0
27/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	2,926.0000	2,956.0000	1.025	0	0	0
27/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	844.0000	814.0000	(3.555)	0	0	0
27/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	469.0000	493.0000	5.117	0	0	0
27/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,776.0000	3,806.0000	0.794	0	0	0
27/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	41.0000	41.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	477.0000	448.0000	(6.080)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	110.0000	99.0000	(10.000)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	796.0000	766.0000	(3.769)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	353.0000	325.0000	(7.932)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	128.0000	115.0000	(10.156)	0	0	0
27/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,826.0000	5,856.0000	0.515	0	0	0
27/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	940.0000	910.0000	(3.191)	0	0	0
27/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
27/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,085.0000	1,055.0000	(2.765)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	565.0000	536.0000	(5.133)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
27/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	128.0000	115.0000	(10.156)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	204.0000	221.0000	8.333	0	0	0
27/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	103.0000	106.0000	2.913	0	0	0
27/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,074.0000	6,045.0000	(0.477)	0	0	0
27/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	521.0000	491.0000	(5.758)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
27/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	61.0000	61.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	702.0000	672.0000	(4.274)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
27/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
27/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,074.0000	4,045.0000	(0.712)	0	0	0
27/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	271.0000	290.0000	7.011	0	0	0
27/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,183.0000	1,153.0000	(2.536)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	47.0000	47.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	237.0000	254.0000	7.173	0	0	0
27/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	610.0000	581.0000	(4.754)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
27/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	177.0000	154.0000	(12.994)	0	0	0
27/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,826.0000	2,856.0000	1.062	0	0	0
27/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	95.0000	85.0000	(10.526)	0	0	0
27/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,134.0000	1,104.0000	(2.646)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
27/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	749.0000	719.0000	(4.005)	0	0	0
27/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	1,927.0000	1,956.0000	1.505	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD 2009/09/14	5.60	Call	Currency Future	789.0000	816.0000	3.422	0	0	0
27/07/2009	ZAAD 2009/09/14	7.35	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	565.0000	536.0000	(5.133)	0	0	0
27/07/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	393.0000	365.0000	(7.125)	0	0	0
27/07/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	174.0000	189.0000	8.621	0	0	0
27/07/2009	ZAAD 2009/09/14	5.05	Call	Currency Future	1,328.0000	1,357.0000	2.184	0	0	0
27/07/2009	ZAAD 2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	7.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/07/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	36.0000	36.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	314.0000	287.0000	(8.599)	0	0	0
27/07/2009	ZAAD 2009/09/14	5.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/07/2009	ZAAD 2009/09/14	0.50	Call	Currency Future	5,876.0000	5,906.0000	0.511	0	0	0
27/07/2009	ZAAD 2009/09/14	4.60	Call	Currency Future	1,777.0000	1,806.0000	1.632	0	0	0
27/07/2009	ZAAD 2009/09/14	7.35	Put	Currency Future	988.0000	958.0000	(3.036)	0	0	0
27/07/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
27/07/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	36.0000	36.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	3.60	Call	Currency Future	2,776.0000	2,806.0000	1.081	0	0	0
27/07/2009	ZAAD 2009/09/14	5.90	Call	Currency Future	513.0000	537.0000	4.678	0	0	0
27/07/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	844.0000	814.0000	(3.555)	0	0	0
27/07/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	41.0000	41.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.20	Call	Currency Future	271.0000	290.0000	7.011	0	0	0
27/07/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	702.0000	672.0000	(4.274)	0	0	0
27/07/2009	ZAAD 2009/09/14	6.10	Put	Currency Future	70.0000	61.0000	(12.857)	0	0	0
27/07/2009	ZAAD 2009/09/14	3.30	Call	Currency Future	3,076.0000	3,106.0000	0.975	0	0	0
27/07/2009	ZAAD 2009/09/14	8.45	Put	Currency Future	2,076.0000	2,047.0000	(1.397)	0	0	0
27/07/2009	ZAAD 2009/09/14	2.00	Call	Currency Future	4,376.0000	4,406.0000	0.686	0	0	0
27/07/2009	ZAAD 2009/09/14	8.60	Put	Currency Future	2,225.0000	2,196.0000	(1.303)	0	0	0
27/07/2009	ZAAD 2009/09/14	8.35	Put	Currency Future	1,976.0000	1,947.0000	(1.468)	0	0	0
27/07/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/07/2009	ZAAD 2009/09/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	477.0000	448.0000	(6.080)	0	0	0
27/07/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD 2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	148.0000	133.0000	(10.135)	0	0	0
27/07/2009	ZAAD 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/07/2009	ZAAD 2009/09/14	8.55	Put	Currency Future	2,176.0000	2,146.0000	(1.379)	0	0	0
27/07/2009	ZAAD 2009/09/14	0.75	Call	Currency Future	5,626.0000	5,656.0000	0.533	0	0	0
27/07/2009	ZAAD 2009/09/14	6.20	Put	Currency Future	95.0000	85.0000	(10.526)	0	0	0
27/07/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/07/2009	ZAAD 2009/09/14	2.30	Call	Currency Future	4,076.0000	4,106.0000	0.736	0	0	0
27/07/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	208.0000	184.0000	(11.538)	0	0	0
27/07/2009	ZAAD 2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	12.45	Put	Currency Future	6,074.0000	6,045.0000	(0.477)	0	0	0
27/07/2009	ZAAD 2009/09/14	5.80	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
27/07/2009	ZAAD 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/07/2009	ZAAD 2009/09/14	5.55	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
27/07/2009	ZAAD 2009/09/14	5.25	Call	Currency Future	1,130.0000	1,158.0000	2.478	0	0	0
27/07/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
27/07/2009	ZAAD 2009/09/14	6.10	Call	Currency Future	346.0000	367.0000	6.069	0	0	0
27/07/2009	ZAAD 2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
27/07/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
27/07/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	208.0000	184.0000	(11.538)	0	0	0
27/07/2009	ZAAD 2009/09/14	2.40	Call	Currency Future	3,976.0000	4,005.0000	0.729	0	0	0
27/07/2009	ZAAD 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	314.0000	287.0000	(8.599)	0	0	0
27/07/2009	ZAAD 2009/09/14	6.40	Put	Currency Future	177.0000	154.0000	(12.994)	0	0	0
27/07/2009	ZAAD 2009/09/14	12.55	Put	Currency Future	6,174.0000	6,145.0000	(0.470)	0	0	0
27/07/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	277.0000	251.0000	(9.386)	0	0	0
27/07/2009	ZAAD 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
27/07/2009	ZAAD 2009/09/14	12.40	Put	Currency Future	6,024.0000	5,995.0000	(0.481)	0	0	0
27/07/2009	ZAAD 2009/09/14	11.05	Put	Currency Future	4,674.0000	4,645.0000	(0.620)	0	0	0
27/07/2009	ZAAD 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/09/14	9.55	Put	Currency Future	3,174.0000	3,145.0000	(0.914)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,074.0000	4,045.0000	(0.712)	0	0	0
27/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,678.0000	1,648.0000	(1.788)	0	0	0
27/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,077.0000	2,106.0000	1.396	0	0	0
27/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	277.0000	251.0000	(9.386)	0	0	0
27/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,074.0000	8,045.0000	(0.359)	0	0	0
27/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	4,024.0000	3,995.0000	(0.721)	0	0	0
27/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,924.0000	3,895.0000	(0.739)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	50.0000	44.0000	(12.000)	0	0	0
27/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	8,024.0000	7,995.0000	(0.361)	0	0	0
27/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
27/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	427.0000	450.0000	5.386	0	0	0
27/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	2,026.0000	1,997.0000	(1.431)	0	0	0
27/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,924.0000	5,895.0000	(0.490)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	103.0000	106.0000	2.913	0	0	0
27/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
27/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	1,977.0000	2,006.0000	1.467	0	0	0
27/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,974.0000	3,945.0000	(0.730)	0	0	0
27/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	940.0000	910.0000	(3.191)	0	0	0
27/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,924.0000	7,895.0000	(0.366)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	602.0000	628.0000	4.319	0	0	0
27/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,974.0000	5,945.0000	(0.485)	0	0	0
27/07/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	892.0000	862.0000	(3.363)	0	0	0
27/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	43.0000	37.0000	(13.953)	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
27/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,926.0000	1,897.0000	(1.506)	0	0	0
27/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,037.0000	1,007.0000	(2.893)	0	0	0
27/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0
27/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	2,976.0000	3,006.0000	1.008	0	0	0
27/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,974.0000	7,945.0000	(0.364)	0	0	0
27/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,174.0000	8,145.0000	(0.355)	0	0	0
27/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
27/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	934.0000	962.0000	2.998	0	0	0
27/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,174.0000	4,145.0000	(0.695)	0	0	0
27/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	796.0000	766.0000	(3.769)	0	0	0
27/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,126.0000	4,156.0000	0.727	0	0	0
27/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	837.0000	864.0000	3.226	0	0	0
27/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,874.0000	4,845.0000	(0.595)	0	0	0
27/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,027.0000	2,056.0000	1.431	0	0	0
27/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,374.0000	3,345.0000	(0.860)	0	0	0
27/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,026.0000	3,056.0000	0.991	0	0	0
27/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,827.0000	1,856.0000	1.587	0	0	0
27/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	983.0000	1,011.0000	2.848	0	0	0
27/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,026.0000	4,056.0000	0.745	0	0	0
27/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,374.0000	6,345.0000	(0.455)	0	0	0
27/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	3,926.0000	3,956.0000	0.764	0	0	0
27/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,081.0000	1,109.0000	2.590	0	0	0
27/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,877.0000	1,847.0000	(1.598)	0	0	0
27/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,626.0000	2,656.0000	1.142	0	0	0
27/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,826.0000	3,856.0000	0.784	0	0	0
27/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,877.0000	1,906.0000	1.545	0	0	0
27/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	557.0000	582.0000	4.488	0	0	0
27/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	885.0000	913.0000	3.164	0	0	0
27/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,224.0000	6,195.0000	(0.466)	0	0	0
27/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
27/07/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,224.0000	8,195.0000	(0.353)	0	0	0
27/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,124.0000	8,095.0000	(0.357)	0	0	0
27/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,126.0000	2,096.0000	(1.411)	0	0	0
27/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,124.0000	4,095.0000	(0.703)	0	0	0
27/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,224.0000	4,195.0000	(0.687)	0	0	0
27/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	70.0000	61.0000	(12.857)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	346.0000	367.0000	6.069	0	0	0
27/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	469.0000	493.0000	5.117	0	0	0
27/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	308.0000	328.0000	6.494	0	0	0
27/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	81.0000	72.0000	(11.111)	0	0	0
27/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	386.0000	408.0000	5.699	0	0	0
27/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	59.0000	52.0000	(11.864)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,876.0000	2,906.0000	1.043	0	0	0
27/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,624.0000	4,595.0000	(0.627)	0	0	0
27/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,124.0000	3,095.0000	(0.928)	0	0	0
27/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,124.0000	6,095.0000	(0.474)	0	0	0
27/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,378.0000	1,407.0000	2.104	0	0	0
27/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,628.0000	1,598.0000	(1.843)	0	0	0
27/07/2009	ZAAD	2009/12/14			Currency Future	6.4420	6.4720	0.466	0.0000	0.0000	505
27/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	178.0000	164.0000	(7.865)	0	0	0
27/07/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	451.0000	469.0000	3.991	0	0	0
27/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	518.0000	538.0000	3.861	0	0	0
27/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	610.0000	584.0000	(4.262)	0	0	0
27/07/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	267.0000	247.0000	(7.491)	0	0	0
27/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	420.0000	436.0000	3.810	0	0	0
27/07/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	159.0000	147.0000	(7.547)	0	0	0
27/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	126.0000	116.0000	(7.937)	0	0	0
27/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	610.0000	584.0000	(4.262)	0	0	0
27/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	242.0000	224.0000	(7.438)	0	0	0
27/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	309.0000	319.0000	3.236	0	0	0
27/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	110.0000	111.0000	0.909	0	0	0
27/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	334.0000	346.0000	3.593	0	0	0
27/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	142.0000	145.0000	2.113	0	0	0
27/07/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	2,036.0000	2,007.0000	(1.424)	0	0	0
27/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	152.0000	156.0000	2.632	0	0	0
27/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	458.0000	433.0000	(5.459)	0	0	0
27/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,353.0000	1,382.0000	2.143	0	0	0
27/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	125.0000	127.0000	1.600	0	0	0
27/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	650.0000	623.0000	(4.154)	0	0	0
27/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	818.0000	789.0000	(3.545)	0	0	0
27/07/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	152.0000	156.0000	2.632	0	0	0
27/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	215.0000	220.0000	2.326	0	0	0
27/07/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
27/07/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
27/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	1,995.0000	2,025.0000	1.504	0	0	0
27/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	362.0000	375.0000	3.591	0	0	0
27/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	458.0000	433.0000	(5.459)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	292.0000	271.0000	(7.192)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	267.0000	247.0000	(7.491)	0	0	0
27/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,414.0000	3,384.0000	(0.879)	0	0	0
27/07/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
27/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	733.0000	705.0000	(3.820)	0	0	0
27/07/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	905.0000	876.0000	(3.204)	0	0	0
27/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	3,892.0000	3,922.0000	0.771	0	0	0
27/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	423.0000	398.0000	(5.910)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	200.0000	205.0000	2.500	0	0	0
27/07/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,159.0000	6,129.0000	(0.487)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	174.0000	179.0000	2.874	0	0	0
27/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	420.0000	436.0000	3.810	0	0	0
27/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,012.0000	1,042.0000	2.964	0	0	0
27/07/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	1,896.0000	1,926.0000	1.582	0	0	0
27/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	163.0000	167.0000	2.454	0	0	0
27/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	220.0000	203.0000	(7.727)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	284.0000	293.0000	3.169	0	0	0
27/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	355.0000	332.0000	(6.479)	0	0	0
27/07/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,092.0000	4,122.0000	0.733	0	0	0
27/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
27/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	178.0000	164.0000	(7.865)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	571.0000	545.0000	(4.553)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	200.0000	205.0000	2.500	0	0	0
27/07/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	495.0000	469.0000	(5.253)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	2,992.0000	3,022.0000	1.003	0	0	0
27/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	921.0000	950.0000	3.149	0	0	0
27/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	247.0000	254.0000	2.834	0	0	0
27/07/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,593.0000	2,623.0000	1.157	0	0	0
27/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	174.0000	179.0000	2.874	0	0	0
27/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	142.0000	131.0000	(7.746)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	362.0000	375.0000	3.591	0	0	0
27/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	163.0000	167.0000	2.454	0	0	0
27/07/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	230.0000	237.0000	3.043	0	0	0
27/07/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,660.0000	4,630.0000	(0.644)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	532.0000	507.0000	(4.699)	0	0	0
27/07/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	628.0000	652.0000	3.822	0	0	0
27/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	242.0000	224.0000	(7.438)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	388.0000	365.0000	(5.928)	0	0	0
27/07/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	532.0000	507.0000	(4.699)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	390.0000	405.0000	3.846	0	0	0
27/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,592.0000	5,622.0000	0.536	0	0	0
27/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	2,942.0000	2,972.0000	1.020	0	0	0
27/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	334.0000	346.0000	3.593	0	0	0
27/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	284.0000	293.0000	3.169	0	0	0
27/07/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,793.0000	2,822.0000	1.038	0	0	0
27/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	571.0000	545.0000	(4.553)	0	0	0
27/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	6,059.0000	6,029.0000	(0.495)	0	0	0
27/07/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,696.0000	1,667.0000	(1.710)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	355.0000	332.0000	(6.479)	0	0	0
27/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	309.0000	319.0000	3.236	0	0	0
27/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	8,058.0000	8,028.0000	(0.372)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
27/07/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,166.0000	3,135.0000	(0.979)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	265.0000	273.0000	3.019	0	0	0
27/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	247.0000	254.0000	2.834	0	0	0
27/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	8,008.0000	7,978.0000	(0.375)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,109.0000	1,138.0000	2.615	0	0	0
27/07/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,095.0000	2,125.0000	1.432	0	0	0
27/07/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,209.0000	6,179.0000	(0.483)	0	0	0
27/07/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,842.0000	2,872.0000	1.056	0	0	0
27/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	6,009.0000	5,979.0000	(0.499)	0	0	0
27/07/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,908.0000	7,878.0000	(0.379)	0	0	0
27/07/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
27/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	31.0000	31.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	4,061.0000	4,031.0000	(0.739)	0	0	0
27/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,909.0000	5,879.0000	(0.508)	0	0	0
27/07/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,230.0000	2,200.0000	(1.345)	0	0	0
27/07/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,342.0000	4,372.0000	0.691	0	0	0
27/07/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	323.0000	301.0000	(6.811)	0	0	0
27/07/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	775.0000	747.0000	(3.613)	0	0	0
27/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	4,011.0000	3,981.0000	(0.748)	0	0	0
27/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,211.0000	4,181.0000	(0.712)	0	0	0
27/07/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	215.0000	220.0000	2.326	0	0	0
27/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	292.0000	271.0000	(7.192)	0	0	0
27/07/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	133.0000	136.0000	2.256	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	2,085.0000	2,055.0000	(1.439)	0	0	0
27/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,208.0000	8,178.0000	(0.365)	0	0	0
27/07/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,842.0000	5,872.0000	0.514	0	0	0
27/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	91.0000	92.0000	1.099	0	0	0
27/07/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	423.0000	398.0000	(5.910)	0	0	0
27/07/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,792.0000	3,822.0000	0.791	0	0	0
27/07/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	691.0000	664.0000	(3.907)	0	0	0
27/07/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	1,946.0000	1,975.0000	1.490	0	0	0
27/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,912.0000	3,881.0000	(0.792)	0	0	0
27/07/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	818.0000	789.0000	(3.545)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/07/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	3,942.0000	3,972.0000	0.761	0	0	0
27/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,092.0000	3,122.0000	0.970	0	0	0
27/07/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,797.0000	1,827.0000	1.669	0	0	0
27/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	733.0000	705.0000	(3.820)	0	0	0
27/07/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	833.0000	861.0000	3.361	0	0	0
27/07/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,988.0000	1,958.0000	(1.509)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	484.0000	503.0000	3.926	0	0	0
27/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	142.0000	145.0000	2.113	0	0	0
27/07/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,958.0000	7,928.0000	(0.377)	0	0	0
27/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	110.0000	111.0000	0.909	0	0	0
27/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,910.0000	4,880.0000	(0.611)	0	0	0
27/07/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	27.0000	27.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
27/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,939.0000	1,909.0000	(1.547)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	966.0000	996.0000	3.106	0	0	0
27/07/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,961.0000	3,931.0000	(0.757)	0	0	0
27/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	125.0000	127.0000	1.600	0	0	0
27/07/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,409.0000	6,379.0000	(0.468)	0	0	0
27/07/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	111.0000	103.0000	(7.207)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	650.0000	623.0000	(4.154)	0	0	0
27/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	3,992.0000	4,022.0000	0.752	0	0	0
27/07/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,959.0000	5,929.0000	(0.503)	0	0	0
27/07/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	553.0000	575.0000	3.978	0	0	0
27/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	861.0000	832.0000	(3.368)	0	0	0
27/07/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
27/07/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	30.0000	30.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	590.0000	613.0000	3.898	0	0	0
27/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	220.0000	203.0000	(7.727)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	86.0000	80.0000	(6.977)	0	0	0
27/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	949.0000	920.0000	(3.056)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	2,133.0000	2,103.0000	(1.406)	0	0	0
27/07/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,060.0000	1,090.0000	2.830	0	0	0
27/07/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,111.0000	4,081.0000	(0.730)	0	0	0
27/07/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	98.0000	91.0000	(7.143)	0	0	0
27/07/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	8,108.0000	8,078.0000	(0.370)	0	0	0
27/07/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,042.0000	4,072.0000	0.742	0	0	0
27/07/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	198.0000	183.0000	(7.576)	0	0	0
27/07/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,045.0000	2,075.0000	1.467	0	0	0
27/07/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,042.0000	3,072.0000	0.986	0	0	0
27/07/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,161.0000	4,131.0000	(0.721)	0	0	0
27/07/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,158.0000	8,128.0000	(0.368)	0	0	0
27/07/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,842.0000	3,872.0000	0.781	0	0	0
27/07/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,846.0000	1,876.0000	1.625	0	0	0
27/07/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,182.0000	2,152.0000	(1.375)	0	0	0
27/07/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	24.0000	24.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
27/07/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	876.0000	905.0000	3.311	0	0	0
27/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,392.0000	4,422.0000	0.683	0	0	0
27/07/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,610.0000	4,580.0000	(0.651)	0	0	0
27/07/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,116.0000	3,086.0000	(0.963)	0	0	0
27/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,648.0000	1,618.0000	(1.820)	0	0	0
27/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,892.0000	5,922.0000	0.509	0	0	0
27/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,892.0000	2,922.0000	1.037	0	0	0
27/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,402.0000	1,431.0000	2.068	0	0	0
27/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,109.0000	6,079.0000	(0.491)	0	0	0
27/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	40.0000	40.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15			Currency Future	6.5038	6.5333	0.454	6.5600	6.5600	4
27/07/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	560.0000	577.0000	3.036	0	0	0
27/07/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/07/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,856.0000	2,885.0000	1.015	0	0	0
27/07/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	622.0000	640.0000	2.894	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,054.0000	4,083.0000	0.715	0	0	0
27/07/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	503.0000	518.0000	2.982	0	0	0
27/07/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,042.0000	1,071.0000	2.783	0	0	0
27/07/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	168.0000	157.0000	(6.548)	0	0	0
27/07/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	380.0000	392.0000	3.158	0	0	0
27/07/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	206.0000	193.0000	(6.311)	0	0	0
27/07/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,012.0000	2,042.0000	1.491	0	0	0
27/07/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	472.0000	450.0000	(4.661)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	376.0000	358.0000	(4.787)	0	0	0
27/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	805.0000	779.0000	(3.230)	0	0	0
27/07/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,005.0000	3,035.0000	0.998	0	0	0
27/07/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,111.0000	2,140.0000	1.374	0	0	0
27/07/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,153.0000	4,124.0000	(0.698)	0	0	0
27/07/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,949.0000	5,920.0000	(0.487)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	476.0000	490.0000	2.941	0	0	0
27/07/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,105.0000	3,134.0000	0.934	0	0	0
27/07/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,149.0000	6,119.0000	(0.488)	0	0	0
27/07/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,055.0000	3,084.0000	0.949	0	0	0
27/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	309.0000	317.0000	2.589	0	0	0
27/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	506.0000	483.0000	(4.545)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	227.0000	213.0000	(6.167)	0	0	0
27/07/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,137.0000	1,165.0000	2.463	0	0	0
27/07/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,147.0000	8,118.0000	(0.356)	0	0	0
27/07/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,089.0000	1,118.0000	2.663	0	0	0
27/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	309.0000	317.0000	2.589	0	0	0
27/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,904.0000	3,933.0000	0.743	0	0	0
27/07/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	649.0000	625.0000	(3.698)	0	0	0
27/07/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
27/07/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,062.0000	2,091.0000	1.406	0	0	0
27/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	506.0000	483.0000	(4.545)	0	0	0
27/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	230.0000	234.0000	1.739	0	0	0
27/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	2,067.0000	2,038.0000	(1.403)	0	0	0
27/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,899.0000	5,870.0000	(0.492)	0	0	0
27/07/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,854.0000	3,883.0000	0.752	0	0	0
27/07/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,954.0000	3,925.0000	(0.733)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	326.0000	333.0000	2.147	0	0	0
27/07/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,097.0000	8,068.0000	(0.358)	0	0	0
27/07/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	726.0000	701.0000	(3.444)	0	0	0
27/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,999.0000	5,970.0000	(0.483)	0	0	0
27/07/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	426.0000	439.0000	3.052	0	0	0
27/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	957.0000	981.0000	2.508	0	0	0
27/07/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	253.0000	259.0000	2.372	0	0	0
27/07/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	71.0000	71.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,897.0000	7,868.0000	(0.367)	0	0	0
27/07/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
27/07/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	322.0000	305.0000	(5.280)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	402.0000	415.0000	3.234	0	0	0
27/07/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	407.0000	386.0000	(5.160)	0	0	0
27/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	576.0000	553.0000	(3.993)	0	0	0
27/07/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	2,019.0000	1,990.0000	(1.436)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	348.0000	331.0000	(4.885)	0	0	0
27/07/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,099.0000	6,069.0000	(0.492)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	280.0000	286.0000	2.143	0	0	0
27/07/2009	ZAAD	2010/03/15	10.50	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
27/07/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	2,206.0000	2,178.0000	(1.269)	0	0	0
27/07/2009	ZAAD 2010/03/15	5.45	Put	Currency Future	35.0000	35.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	531.0000	547.0000	3.013	0	0	0
27/07/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	4,004.0000	3,974.0000	(0.749)	0	0	0
27/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,972.0000	1,942.0000	(1.521)	0	0	0
27/07/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	1,865.0000	1,894.0000	1.555	0	0	0
27/07/2009	ZAAD 2010/03/15	4.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	4,103.0000	4,074.0000	(0.707)	0	0	0
27/07/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	241.0000	246.0000	2.075	0	0	0
27/07/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,997.0000	7,968.0000	(0.363)	0	0	0
27/07/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,905.0000	3,875.0000	(0.768)	0	0	0
27/07/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	61.0000	55.0000	(9.836)	0	0	0
27/07/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	8.45	Call	Currency Future	73.0000	73.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	272.0000	257.0000	(5.515)	0	0	0
27/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
27/07/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	576.0000	553.0000	(3.993)	0	0	0
27/07/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	209.0000	213.0000	1.914	0	0	0
27/07/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	75.0000	75.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	272.0000	257.0000	(5.515)	0	0	0
27/07/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	1,914.0000	1,943.0000	1.515	0	0	0
27/07/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	249.0000	235.0000	(5.622)	0	0	0
27/07/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,104.0000	4,133.0000	0.707	0	0	0
27/07/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	915.0000	939.0000	2.623	0	0	0
27/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	590.0000	608.0000	3.051	0	0	0
27/07/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	687.0000	663.0000	(3.493)	0	0	0
27/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
27/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	187.0000	174.0000	(6.952)	0	0	0
27/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	957.0000	981.0000	2.508	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	296.0000	281.0000	(5.068)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	531.0000	547.0000	3.013	0	0	0
27/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	343.0000	351.0000	2.332	0	0	0
27/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	612.0000	588.0000	(3.922)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	227.0000	213.0000	(6.167)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	540.0000	517.0000	(4.259)	0	0	0
27/07/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,906.0000	2,935.0000	0.998	0	0	0
27/07/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	266.0000	272.0000	2.256	0	0	0
27/07/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	476.0000	490.0000	2.941	0	0	0
27/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	439.0000	418.0000	(4.784)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	439.0000	418.0000	(4.784)	0	0	0
27/07/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,160.0000	2,132.0000	(1.296)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	450.0000	464.0000	3.111	0	0	0
27/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	280.0000	286.0000	2.143	0	0	0
27/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	343.0000	351.0000	2.332	0	0	0
27/07/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
27/07/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
27/07/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	151.0000	140.0000	(7.285)	0	0	0
27/07/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	294.0000	301.0000	2.381	0	0	0
27/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	655.0000	673.0000	2.748	0	0	0
27/07/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,806.0000	2,835.0000	1.033	0	0	0
27/07/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,947.0000	7,918.0000	(0.365)	0	0	0
27/07/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,804.0000	3,833.0000	0.762	0	0	0
27/07/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,815.0000	1,845.0000	1.653	0	0	0
27/07/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/07/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	875.0000	898.0000	2.629	0	0	0
27/07/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	71.0000	64.0000	(9.859)	0	0	0
27/07/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,199.0000	6,169.0000	(0.484)	0	0	0
27/07/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,004.0000	4,033.0000	0.724	0	0	0
27/07/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	2,955.0000	2,985.0000	1.015	0	0	0
27/07/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
27/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
27/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,113.0000	2,085.0000	(1.325)	0	0	0
27/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	999.0000	1,024.0000	2.503	0	0	0
27/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	4,054.0000	4,024.0000	(0.740)	0	0	0
27/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	3,954.0000	3,983.0000	0.733	0	0	0
27/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	8,197.0000	8,168.0000	(0.354)	0	0	0
27/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	1,963.0000	1,992.0000	1.477	0	0	0
27/07/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,203.0000	4,173.0000	(0.714)	0	0	0
27/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,253.0000	2,225.0000	(1.243)	0	0	0
27/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
27/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	8,047.0000	8,018.0000	(0.360)	0	0	0
27/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	6,049.0000	6,020.0000	(0.479)	0	0	0

**Grand Total:** **990,421**