



# Derivatives High/Low Report

High/Low for 14/07/2009

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
14/07/2009	\$ / R 2009/09/14			Currency Future	8.3819	8.3667	(0.181)	8.3800	8.2500	250,207
14/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	377.0000	360.0000	(4.509)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,103.0000	1,114.0000	0.997	0	0	0
14/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	757.0000	765.0000	1.057	0	0	0
14/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	122.0000	116.0000	(4.918)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	269.0000	268.0000	(0.372)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	222.0000	220.0000	(0.901)	0	0	140
14/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,337.0000	2,351.0000	0.599	0	0	0
14/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,045.0000	2,058.0000	0.636	0	0	0
14/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,520.0000	1,532.0000	0.789	0	0	0
14/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	404.0000	387.0000	(4.208)	0	0	113
14/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,378.0000	1,391.0000	0.943	0	0	0
14/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,472.0000	1,485.0000	0.883	0	0	0
14/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,148.0000	1,159.0000	0.958	0	0	0
14/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	351.0000	335.0000	(4.558)	0	0	2,027
14/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	180.0000	178.0000	(1.111)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	462.0000	445.0000	(3.680)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	493.0000	476.0000	(3.448)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,614.0000	1,627.0000	0.805	0	0	0
14/07/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,614.0000	1,627.0000	0.805	0	0	0
14/07/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	522.0000	528.0000	1.149	0	0	0
14/07/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	204.0000	194.0000	(4.902)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,681.0000	2,695.0000	0.522	0	0	0
14/07/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	138.0000	131.0000	(5.072)	0	0	0
14/07/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,982.0000	4,967.0000	(0.301)	0	0	0
14/07/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	787.0000	769.0000	(2.287)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,058.0000	1,069.0000	1.040	0	0	0
14/07/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,378.0000	1,391.0000	0.943	0	0	0
14/07/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	112.0000	110.0000	(1.786)	0	0	25
14/07/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,142.0000	2,155.0000	0.607	0	0	0
14/07/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,780.0000	2,794.0000	0.504	0	0	0
14/07/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	594.0000	576.0000	(3.030)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	266.0000	254.0000	(4.511)	0	0	30
14/07/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,103.0000	1,114.0000	0.997	0	0	0
14/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,520.0000	1,532.0000	0.789	0	0	0
14/07/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,804.0000	1,817.0000	0.721	0	0	0
14/07/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,286.0000	1,297.0000	0.855	0	0	0
14/07/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	200.0000	198.0000	(1.000)	0	0	25
14/07/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/07/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,482.0000	3,467.0000	(0.431)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	304.0000	291.0000	(4.276)	0	0	25

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,239.0000	1,251.0000	0.969	0	0	0
14/07/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	559.0000	541.0000	(3.220)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,756.0000	1,769.0000	0.740	0	0	0
14/07/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	384.0000	387.0000	0.781	0	0	0
14/07/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,730.0000	2,745.0000	0.549	0	0	0
14/07/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,018.0000	7,033.0000	0.214	0	0	0
14/07/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	127.0000	125.0000	(1.575)	0	0	140
14/07/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,619.0000	4,634.0000	0.325	0	0	0
14/07/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	249.0000	238.0000	(4.418)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,425.0000	1,438.0000	0.912	0	0	0
14/07/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	798.0000	807.0000	1.128	0	0	0
14/07/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,732.0000	3,717.0000	(0.402)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	327.0000	311.0000	(4.893)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,804.0000	1,817.0000	0.721	0	0	0
14/07/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,780.0000	2,794.0000	0.504	0	0	0
14/07/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,484.0000	2,498.0000	0.564	0	0	0
14/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/07/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,233.0000	2,218.0000	(0.672)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	322.0000	324.0000	0.621	0	0	0
14/07/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	432.0000	415.0000	(3.935)	0	0	25
14/07/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,567.0000	1,579.0000	0.766	0	0	0
14/07/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,182.0000	5,167.0000	(0.289)	0	0	0
14/07/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,232.0000	5,217.0000	(0.287)	0	0	0
14/07/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	526.0000	508.0000	(3.422)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/07/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,984.0000	1,969.0000	(0.756)	0	0	0
14/07/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,818.0000	6,833.0000	0.220	0	0	0
14/07/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
14/07/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,518.0000	5,534.0000	0.290	0	0	0
14/07/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	144.0000	141.0000	(2.083)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	798.0000	807.0000	1.128	0	0	0
14/07/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/07/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	130.0000	123.0000	(5.385)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,900.0000	1,913.0000	0.684	0	0	0
14/07/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,194.0000	1,205.0000	0.921	0	0	0
14/07/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/07/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,020.0000	4,035.0000	0.373	0	0	0
14/07/2009	\$ / R	2009/09/14	8.05	Put	Currency Future	161.0000	159.0000	(1.242)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,583.0000	2,597.0000	0.542	0	0	0
14/07/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,829.0000	2,843.0000	0.495	0	0	0
14/07/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/07/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	99.0000	96.0000	(3.030)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	284.0000	272.0000	(4.225)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	417.0000	421.0000	0.959	0	0	0
14/07/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,435.0000	2,449.0000	0.575	0	0	0
14/07/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,148.0000	1,159.0000	0.958	0	0	0
14/07/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	1,148.0000	1,130.0000	(1.568)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,239.0000	2,253.0000	0.625	0	0	0
14/07/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	2,000
14/07/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,978.0000	2,992.0000	0.470	0	0	0

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14/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	245.0000	244.0000	(0.408)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	631.0000	612.0000	(3.011)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	352.0000	355.0000	0.852	0	0	0
14/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	675.0000	683.0000	1.185	0	0	0
14/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	115.0000	109.0000	(5.217)	0	0	0
14/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,318.0000	5,334.0000	0.301	0	0	0
14/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	295.0000	294.0000	(0.339)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	191.0000	182.0000	(4.712)	0	0	15,157
14/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,687.0000	1,671.0000	(0.948)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,014.0000	1,024.0000	0.986	0	0	0
14/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	883.0000	892.0000	1.019	0	0	0
14/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,286.0000	1,297.0000	0.855	0	0	0
14/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,820.0000	3,835.0000	0.393	0	0	0
14/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	559.0000	565.0000	1.073	0	0	0
14/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,191.0000	2,204.0000	0.593	0	0	0
14/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,730.0000	2,745.0000	0.549	0	0	0
14/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	840.0000	849.0000	1.071	0	0	0
14/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,319.0000	4,334.0000	0.347	0	0	0
14/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	926.0000	936.0000	1.080	0	0	0
14/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,567.0000	1,579.0000	0.766	0	0	0
14/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	746.0000	728.0000	(2.413)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,197.0000	1,179.0000	(1.504)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	168.0000	160.0000	(4.762)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.20	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
14/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	636.0000	643.0000	1.101	0	0	0
14/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,419.0000	4,434.0000	0.339	0	0	0
14/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,369.0000	4,384.0000	0.343	0	0	0
14/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,332.0000	1,344.0000	0.901	0	0	0
14/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	130.0000	123.0000	(5.385)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,183.0000	2,168.0000	(0.687)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,996.0000	2,010.0000	0.701	0	0	0
14/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
14/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,423.0000	3,437.0000	0.409	0	0	0
14/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,373.0000	3,388.0000	0.445	0	0	0
14/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	352.0000	355.0000	0.852	0	0	0
14/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	486.0000	491.0000	1.029	0	0	0
14/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,332.0000	1,344.0000	0.901	0	0	0
14/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,239.0000	2,253.0000	0.625	0	0	0
14/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,533.0000	2,547.0000	0.553	0	0	0
14/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	926.0000	936.0000	1.080	0	0	0
14/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,058.0000	1,069.0000	1.040	0	0	0
14/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	204.0000	194.0000	(4.902)	0	0	0
14/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	829.0000	811.0000	(2.171)	0	0	13,157
14/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,948.0000	1,961.0000	0.667	0	0	0
14/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	86.0000	83.0000	(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
14/07/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,682.0000	3,667.0000	(0.407)	0	0	0
14/07/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	148.0000	140.0000	(5.405)	0	0	200
14/07/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	218.0000	208.0000	(4.587)	0	0	100
14/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,852.0000	1,865.0000	0.702	0	0	0
14/07/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,632.0000	2,646.0000	0.532	0	0	0
14/07/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,879.0000	2,893.0000	0.486	0	0	0
14/07/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	707.0000	689.0000	(2.546)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	716.0000	723.0000	0.978	0	0	0
14/07/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,093.0000	2,107.0000	0.669	0	0	0
14/07/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	200
14/07/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,472.0000	1,485.0000	0.883	0	0	0
14/07/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	122.0000	116.0000	(4.918)	0	0	0
14/07/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,239.0000	1,251.0000	0.969	0	0	0
14/07/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,245.0000	1,228.0000	(1.365)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	284.0000	272.0000	(4.225)	0	0	140
14/07/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,274.0000	3,289.0000	0.458	0	0	0
14/07/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,736.0000	1,720.0000	(0.922)	0	0	0
14/07/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	1,000
14/07/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,996.0000	2,010.0000	0.701	0	0	0
14/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,681.0000	2,695.0000	0.522	0	0	0
14/07/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	840.0000	849.0000	1.071	0	0	0
14/07/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,637.0000	1,621.0000	(0.977)	0	0	0
14/07/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/07/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	668.0000	650.0000	(2.695)	0	0	0
14/07/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,191.0000	2,204.0000	0.593	0	0	0
14/07/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,269.0000	4,284.0000	0.351	0	0	0
14/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	1,005.0000	988.0000	(1.692)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	3,920.0000	3,935.0000	0.383	0	0	0
14/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,435.0000	2,449.0000	0.575	0	0	0
14/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,386.0000	2,400.0000	0.587	0	0	0
14/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	451.0000	455.0000	0.887	0	0	0
14/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,533.0000	2,547.0000	0.553	0	0	0
14/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,288.0000	2,302.0000	0.612	0	0	0
14/07/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,077.0000	3,091.0000	0.455	0	0	0
14/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	233.0000	222.0000	(4.721)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,045.0000	2,058.0000	0.636	0	0	0
14/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,709.0000	1,721.0000	0.702	0	0	0
14/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	1,100.0000	1,082.0000	(1.636)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,484.0000	2,498.0000	0.564	0	0	0
14/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,709.0000	1,721.0000	0.702	0	0	0
14/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,324.0000	3,338.0000	0.421	0	0	0
14/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	2,034.0000	2,019.0000	(0.737)	0	0	0
14/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	597.0000	604.0000	1.173	0	0	0
14/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,756.0000	1,769.0000	0.740	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	2,084.0000	2,068.0000	(0.768)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
14/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	179.0000	170.0000	(5.028)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,288.0000	2,302.0000	0.612	0	0	0
14/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,588.0000	1,572.0000	(1.008)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,489.0000	1,473.0000	(1.075)	0	0	0
14/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,468.0000	5,484.0000	0.293	0	0	0
14/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,382.0000	3,367.0000	(0.444)	0	0	0
14/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,568.0000	5,584.0000	0.287	0	0	0
14/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	4,382.0000	4,367.0000	(0.342)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,219.0000	4,234.0000	0.356	0	0	0
14/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	127.0000	125.0000	(1.575)	0	0	0
14/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,539.0000	1,522.0000	(1.105)	0	0	0
14/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,532.0000	3,517.0000	(0.425)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,383.0000	2,368.0000	(0.629)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,070.0000	4,085.0000	0.369	0	0	0
14/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	559.0000	541.0000	(3.220)	0	0	0
14/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,483.0000	2,467.0000	(0.644)	0	0	0
14/07/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	1,053.0000	1,034.0000	(1.804)	0	0	0
14/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,268.0000	5,284.0000	0.304	0	0	0
14/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,225.0000	3,239.0000	0.434	0	0	0
14/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	5,868.0000	5,883.0000	0.256	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
14/07/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,532.0000	4,517.0000	(0.331)	0	0	0
14/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,768.0000	6,783.0000	0.222	0	0	0
14/07/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	3,522.0000	3,537.0000	0.426	0	0	0
14/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	2,928.0000	2,942.0000	0.478	0	0	0
14/07/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	960.0000	943.0000	(1.771)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,771.0000	3,786.0000	0.398	0	0	0
14/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,294.0000	1,277.0000	(1.314)	0	0	0
14/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	3,132.0000	3,117.0000	(0.479)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	522.0000	528.0000	1.149	0	0	0
14/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,786.0000	1,770.0000	(0.896)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,948.0000	1,961.0000	0.667	0	0	0
14/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,852.0000	1,865.0000	0.702	0	0	0
14/07/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
14/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,440.0000	1,424.0000	(1.111)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	2,134.0000	2,118.0000	(0.750)	0	0	0
14/07/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	4,132.0000	4,117.0000	(0.363)	0	0	0
14/07/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,661.0000	1,674.0000	0.783	0	0	0
14/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	3,870.0000	3,885.0000	0.388	0	0	0
14/07/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	2,433.0000	2,417.0000	(0.658)	0	0	0
14/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/07/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	3,432.0000	3,417.0000	(0.437)	0	0	0
14/07/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	2,283.0000	2,268.0000	(0.657)	0	0	0
14/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	168.0000	160.0000	(4.762)	0	0	0
14/07/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	3,282.0000	3,267.0000	(0.457)	0	0	0
14/07/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,432.0000	4,417.0000	(0.338)	0	0	0
14/07/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	636.0000	643.0000	1.101	0	0	0
14/07/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	4,282.0000	4,267.0000	(0.350)	0	0	0
14/07/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	3,970.0000	3,985.0000	0.378	0	0	0
14/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
14/07/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,472.0000	3,487.0000	0.432	0	0	0
14/07/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,533.0000	2,517.0000	(0.632)	0	0	0
14/07/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,440.0000	1,424.0000	(1.111)	0	0	0
14/07/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/07/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,935.0000	1,919.0000	(0.827)	0	0	0
14/07/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	970.0000	980.0000	1.031	0	0	0
14/07/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	5,618.0000	5,634.0000	0.285	0	0	0
14/07/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	5,718.0000	5,734.0000	0.280	0	0	0
14/07/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	101.0000	96.0000	(4.950)	0	0	0
14/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	5,918.0000	5,933.0000	0.253	0	0	0
14/07/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	4,082.0000	4,067.0000	(0.367)	0	0	0
14/07/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	3,082.0000	3,067.0000	(0.487)	0	0	0
14/07/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,885.0000	1,869.0000	(0.849)	0	0	0
14/07/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,391.0000	1,375.0000	(1.150)	0	0	0
14/07/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/07/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	915.0000	898.0000	(1.858)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
14/07/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,126.0000	3,140.0000	0.448	0	0	0
14/07/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,119.0000	4,134.0000	0.364	0	0	0
14/07/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	0.0000	2,967.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	0.0000	3,967.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	0.0000	3,041.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	0.0000	4,534.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	0.0000	6,033.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14			Currency Future	8.5276	8.5112	(0.192)	8.5000	8.4300	33,509
14/07/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	600.0000	586.0000	(2.333)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	539.0000	544.0000	0.928	0	0	0
14/07/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	293.0000	286.0000	(2.389)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	191.0000	187.0000	(2.094)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,562.0000	2,577.0000	0.585	0	0	0
14/07/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,184.0000	3,199.0000	0.471	0	0	0
14/07/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	45.0000	45.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,044.0000	1,026.0000	(1.724)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,817.0000	3,832.0000	0.393	0	0	0
14/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	705.0000	712.0000	0.993	0	0	0
14/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	185.0000	181.0000	(2.162)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	157.0000	154.0000	(1.911)	0	0	0
14/07/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,094.0000	5,110.0000	0.314	0	0	0
14/07/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,775.0000	1,788.0000	0.732	0	0	0
14/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	527.0000	515.0000	(2.277)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	625.0000	611.0000	(2.240)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	466.0000	455.0000	(2.361)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,166.0000	1,177.0000	0.943	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,507.0000	1,519.0000	0.796	0	0	0
14/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,730.0000	1,743.0000	0.751	0	0	0
14/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	171.0000	170.0000	(0.585)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	450.0000	454.0000	0.889	0	0	0
14/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	348.0000	350.0000	0.575	0	0	0
14/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,502.0000	4,518.0000	0.355	0	0	0
14/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	244.0000	238.0000	(2.459)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,329.0000	3,345.0000	0.481	0	0	0
14/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	153.0000	149.0000	(2.614)	0	0	0
14/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	179.0000	175.0000	(2.235)	0	0	11,094
14/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	40.0000	40.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,551.0000	1,564.0000	0.838	0	0	0
14/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,468.0000	2,483.0000	0.608	0	0	0
14/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,013.0000	4,028.0000	0.374	0	0	0
14/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	18.0000	18.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	1,093
14/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	383.0000	373.0000	(2.611)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	28.0000	28.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,391.0000	5,407.0000	0.297	0	0	0
14/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,026.0000	7,043.0000	0.242	0	0	0
14/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,142.0000	2,157.0000	0.700	0	0	0
14/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,601.0000	4,616.0000	0.326	0	0	0
14/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	652.0000	638.0000	(2.147)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	174
14/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	603.0000	609.0000	0.995	0	0	0
14/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,479.0000	3,463.0000	(0.460)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	738.0000	722.0000	(2.168)	0	0	0
14/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	965.0000	974.0000	0.933	0	0	0
14/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	450.0000	454.0000	0.889	0	0	0
14/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	431.0000	420.0000	(2.552)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	325.0000	326.0000	0.308	0	0	0
14/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	368.0000	359.0000	(2.446)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,847.0000	4,863.0000	0.330	0	0	0
14/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	652.0000	638.0000	(2.147)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,193.0000	5,209.0000	0.308	0	0	0
14/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,847.0000	4,863.0000	0.330	0	0	0
14/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,990.0000	1,973.0000	(0.854)	0	0	0
14/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,236.0000	2,219.0000	(0.760)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	740.0000	748.0000	1.081	0	0	0
14/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,188.0000	2,203.0000	0.686	0	0	0
14/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	670.0000	677.0000	1.045	0	0	0
14/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	485.0000	474.0000	(2.268)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	477.0000	482.0000	1.048	0	0	0
14/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,374.0000	2,389.0000	0.632	0	0	0
14/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	148.0000	145.0000	(2.027)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	398.0000	388.0000	(2.513)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,087.0000	3,103.0000	0.518	0	0	0
14/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	899.0000	882.0000	(1.891)	0	0	0
14/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	222.0000	222.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,820.0000	1,834.0000	0.769	0	0	0
14/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,110.0000	4,126.0000	0.389	0	0	0
14/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	800.0000	783.0000	(2.125)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	25.0000	25.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	527.0000	515.0000	(2.277)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,640.0000	1,653.0000	0.793	0	0	0
14/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,798.0000	4,813.0000	0.313	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	508.0000	512.0000	0.787	0	0	0
14/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	325.0000	326.0000	0.308	0	0	0
14/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	235.0000	229.0000	(2.553)	0	0	3,000
14/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	431.0000	420.0000	(2.552)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,621.0000	3,637.0000	0.442	0	0	0
14/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	970.0000	952.0000	(1.856)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,355.0000	4,371.0000	0.367	0	0	0
14/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,729.0000	3,712.0000	(0.456)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	670.0000	677.0000	1.045	0	0	0
14/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	281.0000	282.0000	0.356	0	0	0
14/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	260.0000	261.0000	0.385	0	0	0
14/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,208.0000	1,218.0000	0.828	0	0	0
14/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,377.0000	1,389.0000	0.871	0	0	0
14/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,426.0000	3,442.0000	0.467	0	0	0
14/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	570.0000	576.0000	1.053	0	0	0
14/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	1,082.0000	1,064.0000	(1.664)	0	0	0
14/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,778.0000	6,794.0000	0.236	0	0	0
14/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	708.0000	693.0000	(2.119)	0	0	0
14/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	926.0000	935.0000	0.972	0	0	0
14/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	227.0000	222.0000	(2.203)	0	0	0
14/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,507.0000	1,519.0000	0.796	0	0	0
14/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	109.0000	107.0000	(1.835)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,847.0000	2,863.0000	0.562	0	0	0
14/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,539.0000	5,555.0000	0.289	0	0	0
14/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/07/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	105.0000	103.0000	(1.905)	0	0	0
14/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,228.0000	5,211.0000	(0.325)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	9,530
14/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
14/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	142.0000	141.0000	(0.704)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,159.0000	4,175.0000	0.385	0	0	0
14/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	354.0000	345.0000	(2.542)	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
14/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	398.0000	388.0000	(2.513)	391	387	75
14/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	372.0000	375.0000	0.806	0	0	0
14/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	508.0000	512.0000	0.787	0	0	0
14/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,142.0000	2,157.0000	0.700	0	0	0
14/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	219.0000	214.0000	(2.283)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	466.0000	455.0000	(2.361)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	148.0000	145.0000	(2.027)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,551.0000	4,567.0000	0.352	0	0	0
14/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,866.0000	3,881.0000	0.388	0	0	0
14/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,249.0000	1,260.0000	0.881	0	0	0
14/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	448.0000	437.0000	(2.455)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,421.0000	2,436.0000	0.620	0	0	0
14/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,866.0000	1,879.0000	0.697	0	0	0
14/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	304.0000	296.0000	(2.632)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,281.0000	2,295.0000	0.614	0	0	0
14/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,292.0000	1,303.0000	0.851	0	0	0
14/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,184.0000	3,199.0000	0.471	0	0	0
14/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	776.0000	784.0000	1.031	0	0	0
14/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,609.0000	1,592.0000	(1.057)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	539.0000	544.0000	0.928	0	0	0
14/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,958.0000	1,971.0000	0.664	0	0	0
14/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,610.0000	2,624.0000	0.536	0	0	0
14/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,943.0000	2,958.0000	0.510	0	0	0
14/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,336.0000	1,318.0000	(1.347)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
14/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,750.0000	1,733.0000	(0.971)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	302.0000	304.0000	0.662	0	0	0
14/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	505.0000	493.0000	(2.376)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,820.0000	1,834.0000	0.769	0	0	0
14/07/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	22.0000	22.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	680.0000	665.0000	(2.206)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	485.0000	474.0000	(2.268)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	185.0000	181.0000	(2.162)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	253.0000	246.0000	(2.767)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,232.0000	3,248.0000	0.495	0	0	0
14/07/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,378.0000	3,393.0000	0.444	0	0	0
14/07/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	143.0000	141.0000	(1.399)	0	0	0
14/07/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,978.0000	4,961.0000	(0.342)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	241.0000	241.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,125.0000	1,135.0000	0.889	0	0	0
14/07/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	156.0000	155.0000	(0.641)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	156.0000	155.0000	(0.641)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	423.0000	427.0000	0.946	0	0	0
14/07/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	768.0000	752.0000	(2.083)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	603.0000	609.0000	0.995	0	0	0
14/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,404.0000	4,420.0000	0.363	0	0	0
14/07/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,378.0000	3,393.0000	0.444	0	0	0
14/07/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	934.0000	916.0000	(1.927)	0	0	0
14/07/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,044.0000	5,060.0000	0.317	0	0	0
14/07/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	41.0000	41.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	551.0000	538.0000	(2.359)	0	0	247
14/07/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	813.0000	821.0000	0.984	0	0	0
14/07/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,096.0000	2,110.0000	0.668	0	0	0
14/07/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
14/07/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,143.0000	5,159.0000	0.311	0	0	0
14/07/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	575.0000	561.0000	(2.435)	0	0	0
14/07/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0

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14/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	341.0000	332.0000	(2.639)	0	0	0
14/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,044.0000	1,054.0000	0.958	0	0	0
14/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	3,964.0000	3,979.0000	0.378	0	0	0
14/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	934.0000	916.0000	(1.927)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	776.0000	784.0000	1.031	0	0	0
14/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,685.0000	1,698.0000	0.772	0	0	0
14/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,453.0000	4,469.0000	0.359	0	0	0
14/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,800.0000	2,815.0000	0.536	0	0	0
14/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,159.0000	4,175.0000	0.385	0	0	0
14/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	397.0000	400.0000	0.756	0	0	0
14/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,866.0000	3,881.0000	0.388	0	0	0
14/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	9,626
14/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	570.0000	576.0000	1.053	0	0	0
14/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,329.0000	3,345.0000	0.481	0	0	0
14/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	23.0000	23.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	414.0000	404.0000	(2.415)	0	0	0
14/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,166.0000	1,177.0000	0.943	0	0	0
14/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	260.0000	261.0000	0.385	0	0	0
14/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,946.0000	4,961.0000	0.303	0	0	0
14/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,609.0000	1,592.0000	(1.057)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	600.0000	586.0000	(2.333)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,610.0000	2,624.0000	0.536	0	0	0
14/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,381.0000	1,363.0000	(1.303)	0	0	0
14/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	372.0000	375.0000	0.806	0	0	0
14/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,044.0000	1,054.0000	0.958	0	0	0
14/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	738.0000	722.0000	(2.168)	0	0	0
14/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	187.0000	187.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,703.0000	1,685.0000	(1.057)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	139.0000	136.0000	(2.158)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	87.0000	86.0000	(1.149)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	244.0000	238.0000	(2.459)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	105.0000	103.0000	(1.905)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	282.0000	275.0000	(2.482)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	1,006.0000	988.0000	(1.789)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	865.0000	848.0000	(1.965)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	272.0000	265.0000	(2.574)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,235.0000	2,249.0000	0.626	0	0	0
14/07/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,004.0000	1,014.0000	0.996	0	0	0
14/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	705.0000	712.0000	0.993	0	0	0
14/07/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	205.0000	200.0000	(2.439)	0	0	0
14/07/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	383.0000	373.0000	(2.611)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
14/07/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	354.0000	345.0000	(2.542)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	112.0000	110.0000	(1.786)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	129.0000	127.0000	(1.550)	0	0	0
14/07/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,292.0000	5,307.0000	0.283	0	0	0
14/07/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	17.0000	17.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	397.0000	400.0000	0.756	0	0	0
14/07/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	448.0000	437.0000	(2.455)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,050.0000	2,064.0000	0.683	0	0	0
14/07/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
14/07/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	6,877.0000	6,893.0000	0.233	0	0	0
14/07/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,004.0000	2,018.0000	0.699	0	0	0
14/07/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,719.0000	3,734.0000	0.403	0	0	0
14/07/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,748.0000	4,764.0000	0.337	0	0	0
14/07/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,490.0000	5,506.0000	0.291	0	0	0
14/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	575.0000	561.0000	(2.435)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	272.0000	265.0000	(2.574)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,464.0000	1,476.0000	0.820	0	0	0
14/07/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	46.0000	46.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	636.0000	643.0000	1.101	0	0	0
14/07/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,912.0000	1,925.0000	0.680	0	0	0
14/07/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,995.0000	5,011.0000	0.320	0	0	0
14/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	142.0000	141.0000	(0.704)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,085.0000	6,101.0000	0.263	0	0	0
14/07/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,281.0000	3,296.0000	0.457	0	0	0
14/07/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	800.0000	783.0000	(2.125)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	970.0000	952.0000	(1.856)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,292.0000	1,274.0000	(1.393)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,306.0000	4,322.0000	0.372	0	0	0
14/07/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	970.0000	952.0000	(1.856)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,732.0000	2,715.0000	(0.622)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,682.0000	2,666.0000	(0.597)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	128.0000	125.0000	(2.344)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,328.0000	2,342.0000	0.601	0	0	0
14/07/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,896.0000	4,912.0000	0.327	0	0	0
14/07/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,355.0000	4,371.0000	0.367	0	0	0
14/07/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,596.0000	1,608.0000	0.752	0	0	0
14/07/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	316.0000	308.0000	(2.532)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,475.0000	3,490.0000	0.432	0	0	0
14/07/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,206.0000	1,188.0000	(1.493)	0	0	13,513
14/07/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	204.0000	204.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	142.0000	141.0000	(0.704)	0	0	0
14/07/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	368.0000	359.0000	(2.446)	0	0	13,513
14/07/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	153.0000	149.0000	(2.614)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,061.0000	4,077.0000	0.394	0	0	0
14/07/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,775.0000	1,788.0000	0.732	0	0	0
14/07/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	262.0000	256.0000	(2.290)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,656.0000	1,638.0000	(1.087)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,529.0000	3,512.0000	(0.482)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,381.0000	6,397.0000	0.251	0	0	0
14/07/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,084.0000	1,094.0000	0.923	0	0	0
14/07/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,828.0000	6,844.0000	0.234	0	0	0
14/07/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	740.0000	748.0000	1.081	0	0	0
14/07/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	888.0000	897.0000	1.014	0	0	0
14/07/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,533.0000	2,516.0000	(0.671)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	316.0000	308.0000	(2.532)	0	0	0
14/07/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	965.0000	974.0000	0.933	0	0	0
14/07/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,941.0000	1,924.0000	(0.876)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,679.0000	3,662.0000	(0.462)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	3,230.0000	3,213.0000	(0.526)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	2,088.0000	2,071.0000	(0.814)	0	0	0
14/07/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,601.0000	4,616.0000	0.326	0	0	0
14/07/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	116.0000	115.0000	(0.862)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,563.0000	1,545.0000	(1.152)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,704.0000	2,719.0000	0.555	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	888.0000	897.0000	1.014	0	0	0
14/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,931.0000	2,914.0000	(0.580)	0	0	0
14/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	3,080.0000	3,064.0000	(0.519)	0	0	0
14/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	2,137.0000	2,120.0000	(0.796)	0	0	0
14/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,374.0000	2,389.0000	0.632	0	0	0
14/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,431.0000	6,447.0000	0.249	0	0	0
14/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
14/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	15.0000	15.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,928.0000	3,912.0000	(0.407)	0	0	0
14/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,249.0000	1,231.0000	(1.441)	0	0	0
14/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,632.0000	2,616.0000	(0.608)	0	0	0
14/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	3,130.0000	3,114.0000	(0.511)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,657.0000	2,672.0000	0.565	0	0	0
14/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,440.0000	5,456.0000	0.294	0	0	0
14/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
14/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	86.0000	84.0000	(2.326)	0	0	0
14/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,847.0000	2,863.0000	0.562	0	0	0
14/07/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,670.0000	3,686.0000	0.436	0	0	0
14/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	293.0000	286.0000	(2.389)	0	0	0
14/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,329.0000	3,313.0000	(0.481)	0	0	0
14/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,629.0000	3,612.0000	(0.468)	0	0	0
14/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,282.0000	6,298.0000	0.255	0	0	0
14/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,163.0000	1,145.0000	(1.548)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,768.0000	3,783.0000	0.398	0	0	0
14/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,596.0000	1,608.0000	0.752	0	0	0
14/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,087.0000	3,103.0000	0.518	0	0	0
14/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,242.0000	5,258.0000	0.305	0	0	0
14/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,378.0000	4,361.0000	(0.388)	0	0	0
14/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,579.0000	6,595.0000	0.243	0	0	0
14/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,895.0000	2,910.0000	0.518	0	0	0
14/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,525.0000	7,541.0000	0.213	0	0	0
14/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	4,128.0000	4,112.0000	(0.388)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
14/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
14/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,379.0000	3,363.0000	(0.474)	0	0	0
14/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,328.0000	4,311.0000	(0.393)	0	0	0
14/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
14/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,730.0000	1,743.0000	0.751	0	0	0
14/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,578.0000	4,561.0000	(0.371)	0	0	0
14/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,778.0000	3,762.0000	(0.424)	0	0	0
14/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,233.0000	6,249.0000	0.257	0	0	0
14/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,572.0000	3,588.0000	0.448	0	0	0
14/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,186.0000	2,170.0000	(0.732)	0	0	0
14/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,332.0000	6,348.0000	0.253	0	0	0
14/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,752.0000	2,767.0000	0.545	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	157.0000	154.0000	(1.911)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	2,285.0000	2,269.0000	(0.700)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	10,100
14/07/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,515.0000	2,530.0000	0.596	0	0	0
14/07/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,579.0000	3,562.0000	(0.475)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,782.0000	2,765.0000	(0.611)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,621.0000	3,637.0000	0.442	0	0	0
14/07/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
14/07/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,629.0000	6,645.0000	0.241	0	0	0
14/07/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	222.0000	222.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	3,180.0000	3,163.0000	(0.535)	0	0	0
14/07/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,699.0000	4,715.0000	0.340	0	0	0
14/07/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,420.0000	1,432.0000	0.845	0	0	0
14/07/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	4,278.0000	4,261.0000	(0.397)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	4,178.0000	4,162.0000	(0.383)	0	0	0
14/07/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	198.0000	193.0000	(2.525)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	7,924.0000	7,940.0000	0.202	0	0	0
14/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,817.0000	3,832.0000	0.393	0	0	0
14/07/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	832.0000	815.0000	(2.043)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	0.0000	1,103.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,426.0000	3,442.0000	0.467	0	0	0
14/07/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	0.0000	92.0000	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
14/07/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
14/07/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,728.0000	6,744.0000	0.238	0	0	0
14/07/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	3,280.0000	3,263.0000	(0.518)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,306.0000	4,322.0000	0.372	0	0	0
14/07/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,797.0000	1,780.0000	(0.946)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	5,738.0000	5,754.0000	0.279	0	0	0
14/07/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	4,228.0000	4,211.0000	(0.402)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	28.0000	28.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,583.0000	2,566.0000	(0.658)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,208.0000	4,224.0000	0.380	0	0	0
14/07/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	5,936.0000	5,952.0000	0.270	0	0	0
14/07/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/07/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	7,724.0000	7,740.0000	0.207	0	0	0
14/07/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	0.0000	3,014.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	4,078.0000	4,062.0000	(0.392)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	0.0000	4,012.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,039.0000	3,055.0000	0.526	0	0	0
14/07/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	7,425.0000	7,441.0000	0.215	0	0	0
14/07/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	5,638.0000	5,654.0000	0.284	0	0	0
14/07/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	16.0000	16.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,136.0000	3,151.0000	0.478	0	0	0
14/07/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,915.0000	3,930.0000	0.383	0	0	0
14/07/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
14/07/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,524.0000	3,539.0000	0.426	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	2,384.0000	2,368.0000	(0.671)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
14/07/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	1,426.0000	1,408.0000	(1.262)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/07/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	2,335.0000	2,318.0000	(0.728)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,035.0000	6,051.0000	0.265	0	0	0
14/07/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	0.0000	2,021.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,381.0000	1,363.0000	(1.303)	0	0	0
14/07/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	2,991.0000	3,006.0000	0.502	0	0	0
14/07/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	7,674.0000	7,690.0000	0.208	0	0	0
14/07/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	1,517.0000	1,499.0000	(1.187)	0	0	0
14/07/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	0.0000	7,990.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/07/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	2,484.0000	2,467.0000	(0.684)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	0.0000	6,002.0000	100.000	0	0	0
14/07/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	5,688.0000	5,704.0000	0.281	0	0	0
14/07/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	4,478.0000	4,461.0000	(0.380)	0	0	0
14/07/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	7,874.0000	7,890.0000	0.203	0	0	0
14/07/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	5,887.0000	5,903.0000	0.272	0	0	0
14/07/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	7,624.0000	7,641.0000	0.223	0	0	0
14/07/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,893.0000	1,876.0000	(0.898)	0	0	0
14/07/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/07/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/07/2009	\$ / R	2009/12/14	5.65	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
14/07/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,881.0000	2,865.0000	(0.555)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,878.0000	3,862.0000	(0.413)	0	0	0
14/07/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15			Currency Future	8.6727	8.6537	(0.219)	0.0000	0.0000	81
14/07/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	0.0000	627.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	545.0000	538.0000	(1.284)	0	0	0
14/07/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	56.0000	56.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	993.0000	979.0000	(1.410)	0	0	0
14/07/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,758.0000	6,777.0000	0.281	0	0	0
14/07/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	904.0000	891.0000	(1.438)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	363.0000	360.0000	(0.826)	0	0	0
14/07/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	54.0000	54.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	69.0000	69.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	265.0000	264.0000	(0.377)	0	0	0
14/07/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	562.0000	555.0000	(1.246)	0	0	0
14/07/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,252.0000	3,271.0000	0.584	0	0	0
14/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,192.0000	2,210.0000	0.821	0	0	0
14/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,793.0000	1,810.0000	0.948	0	0	0
14/07/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,271.0000	1,253.0000	(1.416)	0	0	0
14/07/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,066.0000	4,085.0000	0.467	0	0	0
14/07/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	700.0000	690.0000	(1.429)	0	0	0
14/07/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	739.0000	751.0000	1.624	0	0	0
14/07/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	167.0000	167.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	199.0000	198.0000	(0.503)	0	0	0
14/07/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	124.0000	124.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,646.0000	4,666.0000	0.430	0	0	0
14/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	253.0000	251.0000	(0.791)	0	0	0
14/07/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	89.0000	89.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	527.0000	537.0000	1.898	0	0	0
14/07/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,326.0000	2,344.0000	0.774	0	0	0
14/07/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,281.0000	5,300.0000	0.360	0	0	0
14/07/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	72.0000	72.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,880.0000	1,897.0000	0.904	0	0	0
14/07/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	148.0000	150.0000	1.351	0	0	0

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14/07/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,006.0000	7,025.0000	0.271	0	0	0
14/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	301.0000	299.0000	(0.664)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	418.0000	414.0000	(0.957)	0	0	0
14/07/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,549.0000	4,568.0000	0.418	0	0	0
14/07/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	80.0000	80.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,095.0000	1,110.0000	1.370	0	0	0
14/07/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	2,054.0000	2,035.0000	(0.925)	0	0	0
14/07/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	474.0000	482.0000	1.688	0	0	0
14/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,291.0000	1,306.0000	1.162	0	0	0
14/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,579.0000	1,595.0000	1.013	0	0	0
14/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	194.0000	193.0000	(0.515)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	215.0000	214.0000	(0.465)	0	0	0
14/07/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	103.0000	103.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	747.0000	736.0000	(1.473)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	353.0000	350.0000	(0.850)	0	0	0
14/07/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,507.0000	2,526.0000	0.758	0	0	0
14/07/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,095.0000	1,110.0000	1.370	0	0	0
14/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,102.0000	2,120.0000	0.856	0	0	0
14/07/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,307.0000	4,326.0000	0.441	0	0	0
14/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,706.0000	1,723.0000	0.996	0	0	0
14/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	418.0000	414.0000	(0.957)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,331.0000	1,346.0000	1.127	0	0	0
14/07/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	180.0000	179.0000	(0.556)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,147.0000	2,165.0000	0.838	0	0	0
14/07/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
14/07/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	225.0000	224.0000	(0.444)	0	0	0
14/07/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	87.0000	87.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	796.0000	785.0000	(1.382)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	225.0000	224.0000	(0.444)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,281.0000	2,299.0000	0.789	0	0	0
14/07/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	220.0000	219.0000	(0.455)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,371.0000	2,389.0000	0.759	0	0	0
14/07/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,416.0000	2,435.0000	0.786	0	0	0
14/07/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	963.0000	949.0000	(1.454)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,793.0000	1,810.0000	0.948	0	0	0
14/07/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	678.0000	669.0000	(1.327)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	947.0000	961.0000	1.478	0	0	0
14/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,923.0000	2,941.0000	0.616	0	0	0
14/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,157.0000	3,176.0000	0.602	0	0	0
14/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	265.0000	264.0000	(0.377)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	317.0000	315.0000	(0.631)	0	0	28,058
14/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	145.0000	145.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,876.0000	2,895.0000	0.661	0	0	0
14/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	279.0000	277.0000	(0.717)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,232.0000	1,214.0000	(1.461)	0	0	0
14/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	31.0000	31.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	555.0000	565.0000	1.802	0	0	0
14/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	130.0000	130.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	60.0000	60.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
14/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	159.0000	161.0000	1.258	0	0	0
14/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	424.0000	431.0000	1.651	0	0	0
14/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,495.0000	1,511.0000	1.070	0	0	0
14/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,063.0000	3,082.0000	0.620	0	0	0
14/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	344.0000	341.0000	(0.872)	0	0	0
14/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,987.0000	5,007.0000	0.401	0	0	0
14/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,259.0000	4,278.0000	0.446	0	0	0
14/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	806.0000	819.0000	1.613	0	0	0
14/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	136.0000	136.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	53.0000	53.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	513.0000	507.0000	(1.170)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	326.0000	323.0000	(0.920)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,331.0000	1,346.0000	1.127	0	0	0
14/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	301.0000	299.0000	(0.664)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	159.0000	159.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,211.0000	1,226.0000	1.239	0	0	0
14/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,299.0000	3,318.0000	0.576	0	0	0
14/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	841.0000	854.0000	1.546	0	0	0
14/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	0.0000	623.0000	100.000	0	0	0
14/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	529.0000	523.0000	(1.134)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	353.0000	350.0000	(0.850)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,579.0000	1,595.0000	1.013	0	0	0
14/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,737.0000	2,755.0000	0.658	0	0	0
14/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	58.0000	58.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	122.0000	122.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	294.0000	291.0000	(1.020)	0	0	0
14/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,680.0000	3,700.0000	0.543	0	0	0
14/07/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,023.0000	5,004.0000	(0.378)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	127.0000	127.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,085.0000	5,104.0000	0.374	0	0	0
14/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,330.0000	5,349.0000	0.356	0	0	0
14/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,621.0000	1,637.0000	0.987	0	0	0
14/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,110.0000	3,129.0000	0.611	0	0	0
14/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	94.0000	94.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	142.0000	142.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,599.0000	2,617.0000	0.693	0	0	0
14/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0
14/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	583.0000	594.0000	1.887	0	0	0
14/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	171.0000	171.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,527.0000	3,508.0000	(0.539)	0	0	0
14/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	656.0000	647.0000	(1.372)	0	0	0
14/07/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	448.0000	456.0000	1.786	0	0	0
14/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	406.0000	402.0000	(0.985)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	230.0000	229.0000	(0.435)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,134.0000	1,148.0000	1.235	0	0	0
14/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,057.0000	2,075.0000	0.875	0	0	0
14/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	4,939.0000	4,958.0000	0.385	0	0	0
14/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	849.0000	836.0000	(1.531)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,969.0000	2,988.0000	0.640	0	0	0
14/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	152.0000	152.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	384.0000	380.0000	(1.042)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,371.0000	1,387.0000	1.167	0	0	0
14/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,114.0000	4,133.0000	0.462	0	0	0
14/07/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	597.0000	590.0000	(1.173)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	204.0000	203.0000	(0.490)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,829.0000	2,848.0000	0.672	0	0	0
14/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	122.0000	122.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	983.0000	997.0000	1.424	0	0	0
14/07/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	376.0000	383.0000	1.862	0	0	0
14/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	675.0000	686.0000	1.630	0	0	0
14/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	309.0000	307.0000	(0.647)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,691.0000	2,709.0000	0.669	0	0	0
14/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,299.0000	3,318.0000	0.576	0	0	0
14/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,273.0000	5,254.0000	(0.360)	0	0	0
14/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
14/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	363.0000	360.0000	(0.826)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,829.0000	2,848.0000	0.672	0	0	0
14/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	456.0000	451.0000	(1.096)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	117.0000	117.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	56.0000	56.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,291.0000	1,306.0000	1.162	0	0	0
14/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	470.0000	464.0000	(1.277)	0	0	17,948
14/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	152.0000	152.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,379.0000	5,398.0000	0.353	0	0	0
14/07/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	353.0000	360.0000	1.983	0	0	0
14/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,776.0000	3,757.0000	(0.503)	0	0	0
14/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	114.0000	114.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,058.0000	1,072.0000	1.323	0	0	0
14/07/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,536.0000	1,553.0000	1.107	0	0	0
14/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
14/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	52.0000	52.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,921.0000	3,940.0000	0.485	0	0	0
14/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,442.0000	3,461.0000	0.552	0	0	0
14/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	771.0000	760.0000	(1.427)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,783.0000	2,802.0000	0.683	0	0	0
14/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,346.0000	3,365.0000	0.568	0	0	0
14/07/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	59.0000	59.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,778.0000	1,759.0000	(1.069)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	456.0000	451.0000	(1.096)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	332.0000	337.0000	1.506	0	0	0
14/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	272.0000	270.0000	(0.735)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	983.0000	997.0000	1.424	0	0	0
14/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,036.0000	5,056.0000	0.397	0	0	0
14/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	317.0000	315.0000	(0.631)	0	0	0
14/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	31.0000	31.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	22.0000	22.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	272.0000	270.0000	(0.735)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	133.0000	133.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,599.0000	2,617.0000	0.693	0	0	0
14/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	311.0000	316.0000	1.608	0	0	0
14/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,295.0000	2,276.0000	(0.828)	0	0	0
14/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,735.0000	2,716.0000	(0.695)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,749.0000	1,766.0000	0.972	0	0	0
14/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	163.0000	163.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	171.0000	171.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	933.0000	920.0000	(1.393)	0	0	0
14/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,749.0000	1,766.0000	0.972	0	0	0
14/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,913.0000	2,932.0000	0.652	0	0	0
14/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,792.0000	4,812.0000	0.417	0	0	0
14/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,744.0000	4,763.0000	0.401	0	0	0
14/07/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	876.0000	863.0000	(1.484)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,495.0000	1,511.0000	1.070	0	0	0
14/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	911.0000	924.0000	1.427	0	0	0
14/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	616.0000	608.0000	(1.299)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	430.0000	426.0000	(0.930)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,645.0000	2,663.0000	0.681	0	0	0
14/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,876.0000	2,895.0000	0.661	0	0	0
14/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	65.0000	65.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	101.0000	102.0000	0.990	0	0	0
14/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	723.0000	713.0000	(1.383)	0	0	0
14/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	643.0000	654.0000	1.711	0	0	0
14/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	146.0000	146.0000	-	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
14/07/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,645.0000	2,663.0000	0.681	0	0	0
14/07/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
14/07/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,310.0000	1,293.0000	(1.298)	0	0	0
14/07/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	500.0000	509.0000	1.800	0	0	0
14/07/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	119.0000	119.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	290.0000	295.0000	1.724	0	0	0
14/07/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,728.0000	3,748.0000	0.536	0	0	0
14/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,371.0000	2,389.0000	0.759	0	0	0
14/07/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,204.0000	3,223.0000	0.593	0	0	0
14/07/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,252.0000	3,271.0000	0.584	0	0	0
14/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	430.0000	426.0000	(0.930)	0	0	0
14/07/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
14/07/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	137.0000	139.0000	1.460	0	0	0
14/07/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,251.0000	1,266.0000	1.199	0	0	0
14/07/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,020.0000	1,034.0000	1.373	0	0	0
14/07/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	124.0000	124.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,058.0000	1,072.0000	1.323	0	0	0
14/07/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,553.0000	2,571.0000	0.705	0	0	0
14/07/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,013.0000	2,030.0000	0.845	0	0	0
14/07/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,016.0000	3,035.0000	0.630	0	0	0
14/07/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	443.0000	438.0000	(1.129)	0	0	0
14/07/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,783.0000	2,802.0000	0.683	0	0	0
14/07/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	63.0000	63.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	498.0000	492.0000	(1.205)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	374.0000	370.0000	(1.070)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	279.0000	277.0000	(0.717)	0	0	0
14/07/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	139.0000	139.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,489.0000	3,508.0000	0.545	0	0	0
14/07/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,890.0000	4,909.0000	0.389	0	0	0
14/07/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,873.0000	3,892.0000	0.491	0	0	0
14/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	484.0000	478.0000	(1.240)	0	0	0
14/07/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,626.0000	3,607.0000	(0.524)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	876.0000	889.0000	1.484	0	0	0
14/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,706.0000	1,723.0000	0.996	0	0	0
14/07/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	64.0000	64.0000	-	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
14/07/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	112.0000	112.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,784.0000	2,765.0000	(0.682)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,474.0000	1,456.0000	(1.221)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	253.0000	251.0000	(0.791)	0	0	0
14/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,841.0000	4,860.0000	0.392	0	0	0
14/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,394.0000	3,413.0000	0.560	0	0	0
14/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,968.0000	1,986.0000	0.915	0	0	0
14/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,880.0000	1,897.0000	0.904	0	0	0
14/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	49.0000	49.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	1,057.0000	1,041.0000	(1.514)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,453.0000	1,469.0000	1.101	0	0	0
14/07/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	51.0000	51.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,826.0000	3,807.0000	(0.497)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,237.0000	2,255.0000	0.805	0	0	0
14/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,527.0000	5,546.0000	0.344	0	0	0
14/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,183.0000	5,202.0000	0.367	0	0	0
14/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,823.0000	1,804.0000	(1.042)	0	0	0
14/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	220.0000	219.0000	(0.455)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	234.0000	238.0000	1.709	0	0	0
14/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	395.0000	391.0000	(1.013)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,063.0000	3,082.0000	0.620	0	0	0
14/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0
14/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
14/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,404.0000	4,423.0000	0.431	0	0	0
14/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	170.0000	172.0000	1.176	0	0	0
14/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,577.0000	3,558.0000	(0.531)	0	0	0
14/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,833.0000	2,814.0000	(0.671)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,172.0000	1,187.0000	1.280	0	0	0
14/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,453.0000	1,469.0000	1.101	0	0	0
14/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
14/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,172.0000	1,187.0000	1.280	0	0	0
14/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,869.0000	1,850.0000	(1.017)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	199.0000	198.0000	(0.503)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	326.0000	323.0000	(0.920)	0	0	0
14/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	395.0000	391.0000	(1.013)	0	0	0
14/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,588.0000	2,569.0000	(0.734)	0	0	0
14/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	46.0000	46.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	17,948
14/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,326.0000	2,344.0000	0.774	0	0	0
14/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,924.0000	1,941.0000	0.884	0	0	0
14/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	241.0000	239.0000	(0.830)	0	0	0
14/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,777.0000	3,796.0000	0.503	0	0	0
14/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,637.0000	2,618.0000	(0.721)	0	0	0
14/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	101.0000	101.0000	-	0	0	28,058
14/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	4,124.0000	4,105.0000	(0.461)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	286.0000	284.0000	(0.699)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	235.0000	234.0000	(0.426)	0	0	0
14/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,969.0000	3,988.0000	0.479	0	0	0
14/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,355.0000	4,375.0000	0.459	0	0	0
14/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	99.0000	99.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	3,179.0000	3,160.0000	(0.598)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,663.0000	1,680.0000	1.022	0	0	0
14/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	92.0000	92.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	78.0000	78.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	73.0000	73.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,689.0000	1,671.0000	(1.066)	0	0	0
14/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	136.0000	136.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,825.0000	3,844.0000	0.497	0	0	0
14/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	1,025.0000	1,010.0000	(1.463)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,645.0000	1,627.0000	(1.094)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,147.0000	2,165.0000	0.838	0	0	0
14/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	118.0000	119.0000	0.847	0	0	0
14/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,192.0000	2,210.0000	0.821	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,924.0000	1,941.0000	0.884	0	0	0
14/07/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,726.0000	3,707.0000	(0.510)	0	0	0
14/07/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	194.0000	193.0000	(0.515)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	215.0000	214.0000	(0.465)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,371.0000	1,387.0000	1.167	0	0	0
14/07/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	3,130.0000	3,111.0000	(0.607)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,102.0000	2,120.0000	0.856	0	0	0
14/07/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	579.0000	572.0000	(1.209)	0	0	0
14/07/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	27.0000	27.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,553.0000	2,571.0000	0.705	0	0	0
14/07/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,836.0000	1,853.0000	0.926	0	0	0
14/07/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	4,224.0000	4,205.0000	(0.450)	0	0	0
14/07/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	252.0000	256.0000	1.587	0	0	0
14/07/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	773.0000	785.0000	1.552	0	0	0
14/07/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	2,150.0000	2,131.0000	(0.884)	0	0	0
14/07/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,412.0000	1,428.0000	1.133	0	0	0
14/07/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	75.0000	75.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,416.0000	2,435.0000	0.786	0	0	0
14/07/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	0
14/07/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,598.0000	4,617.0000	0.413	0	0	0
14/07/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	3,229.0000	3,210.0000	(0.588)	0	0	0
14/07/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,193.0000	1,176.0000	(1.425)	0	0	0
14/07/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,391.0000	1,373.0000	(1.294)	0	0	0
14/07/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	3,477.0000	3,458.0000	(0.546)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	286.0000	284.0000	(0.699)	0	0	0
14/07/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	167.0000	167.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	344.0000	341.0000	(0.872)	0	0	0
14/07/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	67.0000	67.0000	-	0	0	0
14/07/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,279.0000	3,259.0000	(0.610)	0	0	0
14/07/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	4,174.0000	4,155.0000	(0.455)	0	0	0
14/07/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/07/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	259.0000	257.0000	(0.772)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	707.0000	718.0000	1.556	0	0	0
14/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	24.0000	24.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,490.0000	2,471.0000	(0.763)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	109.0000	110.0000	0.917	0	0	0
14/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,663.0000	1,680.0000	1.022	0	0	0
14/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
14/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	484.0000	478.0000	(1.240)	0	0	0
14/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	806.0000	819.0000	1.613	0	0	0
14/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	128.0000	129.0000	0.781	0	0	0
14/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	50.0000	50.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,501.0000	4,520.0000	0.422	0	0	0
14/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	529.0000	523.0000	(1.134)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,350.0000	1,333.0000	(1.259)	0	0	0
14/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,477.0000	5,497.0000	0.365	0	0	0
14/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	110.0000	110.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,473.0000	4,454.0000	(0.425)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	184.0000	184.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	911.0000	924.0000	1.427	0	0	0
14/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,274.0000	4,255.0000	(0.445)	0	0	0
14/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,462.0000	2,480.0000	0.731	0	0	0
14/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,695.0000	4,714.0000	0.405	0	0	0
14/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,537.0000	3,556.0000	0.537	0	0	0
14/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,247.0000	2,227.0000	(0.890)	0	0	0
14/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	43.0000	43.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	68.0000	68.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
14/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,432.0000	1,414.0000	(1.257)	0	0	0
14/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,576.0000	5,595.0000	0.341	0	0	0
14/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	335.0000	332.0000	(0.896)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	3,080.0000	3,061.0000	(0.617)	0	0	0
14/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	46.0000	46.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,559.0000	1,540.0000	(1.219)	0	0	0
14/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,777.0000	3,796.0000	0.503	0	0	0
14/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,452.0000	4,471.0000	0.427	0	0	0
14/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	86.0000	87.0000	1.163	0	0	0
14/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	5,920.0000	5,940.0000	0.338	0	0	0
14/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	23.0000	23.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	7,898.0000	7,917.0000	0.241	0	0	0
14/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,551.0000	7,570.0000	0.252	0	0	0
14/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	21.0000	21.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,344.0000	2,325.0000	(0.811)	0	0	0
14/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,328.0000	3,309.0000	(0.571)	0	0	0
14/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,324.0000	4,305.0000	(0.439)	0	0	0
14/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	2,102.0000	2,083.0000	(0.904)	0	0	0
14/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	99.0000	99.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	20.0000	20.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	4,075.0000	4,056.0000	(0.466)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	271.0000	275.0000	1.476	0	0	0
14/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	7,948.0000	7,967.0000	0.239	0	0	0
14/07/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	5,970.0000	5,989.0000	0.318	0	0	0
14/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	29.0000	29.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,451.0000	7,470.0000	0.255	0	0	0
14/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,573.0000	4,554.0000	(0.415)	0	0	0
14/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,018.0000	4,037.0000	0.473	0	0	0
14/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	90.0000	90.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	22.0000	22.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	5,773.0000	5,792.0000	0.329	0	0	0
14/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	45.0000	45.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	2,198.0000	2,179.0000	(0.864)	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
14/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	7,749.0000	7,768.0000	0.245	0	0	0
14/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
14/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,723.0000	5,742.0000	0.332	0	0	0
14/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
14/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,373.0000	4,354.0000	(0.434)	0	0	0
14/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,975.0000	3,956.0000	(0.478)	0	0	0
14/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	7,699.0000	7,718.0000	0.247	0	0	0
14/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	22.0000	22.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
14/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,650.0000	7,669.0000	0.248	0	0	0
14/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,674.0000	5,693.0000	0.335	0	0	0
14/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,981.0000	2,962.0000	(0.637)	0	0	0
14/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	47.0000	47.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,378.0000	3,359.0000	(0.562)	0	0	0
14/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,392.0000	2,373.0000	(0.794)	0	0	0
14/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,633.0000	3,652.0000	0.523	0	0	0
14/07/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	105.0000	105.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	185.0000	188.0000	1.622	0	0	0
14/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	34.0000	34.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,158.0000	1,141.0000	(1.468)	0	0	0
14/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	38.0000	38.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	1,123.0000	1,107.0000	(1.425)	0	0	0
14/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	201.0000	204.0000	1.493	0	0	0
14/07/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,961.0000	1,942.0000	(0.969)	0	0	0
14/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	2,007.0000	1,988.0000	(0.947)	0	0	0
14/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,932.0000	2,913.0000	(0.648)	0	0	0
14/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,925.0000	3,906.0000	(0.484)	0	0	0
14/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	0.0000	8,016.0000	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
14/07/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	0.0000	4,006.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	0.0000	3,011.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	42.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	0.0000	6,038.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	20.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/06/14			Currency Future	8.8173	8.7964	(0.237)	0.0000	0.0000	0
14/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
14/07/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	252.0000	253.0000	0.397	0	0	0
14/07/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	585.0000	599.0000	2.393	0	0	0
14/07/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,405.0000	1,424.0000	1.352	0	0	0
14/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	556.0000	554.0000	(0.360)	0	0	26,596
14/07/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
14/07/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
14/07/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	853.0000	845.0000	(0.938)	0	0	0
14/07/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	613.0000	627.0000	2.284	0	0	0
14/07/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	694.0000	689.0000	(0.720)	0	0	0
14/07/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	472.0000	471.0000	(0.212)	0	0	0
14/07/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,129.0000	2,110.0000	(0.892)	0	0	0
14/07/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,840.0000	3,862.0000	0.573	0	0	0
14/07/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,521.0000	5,543.0000	0.398	0	0	0
14/07/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,278.0000	5,300.0000	0.417	0	0	0
14/07/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	748.0000	743.0000	(0.668)	0	0	0
14/07/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	831.0000	824.0000	(0.842)	0	0	0
14/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,139.0000	1,157.0000	1.580	0	0	0
14/07/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,577.0000	3,556.0000	(0.587)	0	0	0
14/07/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,744.0000	6,765.0000	0.311	0	0	0
14/07/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	768.0000	762.0000	(0.781)	0	0	0
14/07/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	875.0000	867.0000	(0.914)	0	0	0
14/07/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
14/07/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	701.0000	716.0000	2.140	0	0	0
14/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,139.0000	1,157.0000	1.580	0	0	0
14/07/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	926.0000	943.0000	1.836	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
14/07/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	558.0000	571.0000	2.330	0	0	0
14/07/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	961.0000	978.0000	1.769	0	0	0
14/07/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	414.0000	413.0000	(0.242)	0	0	0
14/07/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,557.0000	3,579.0000	0.618	0	0	0
14/07/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	6,990.0000	7,011.0000	0.300	0	0	0
14/07/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	157.0000	158.0000	0.637	0	0	0
14/07/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	731.0000	747.0000	2.189	0	0	0
14/07/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	280.0000	281.0000	0.357	0	0	0
14/07/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	826.0000	843.0000	2.058	0	0	0
14/07/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,825.0000	3,804.0000	(0.549)	0	0	0
14/07/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	671.0000	686.0000	2.235	0	0	0
14/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,646.0000	1,666.0000	1.215	0	0	0
14/07/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,337.0000	1,322.0000	(1.122)	0	0	0
14/07/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,463.0000	2,485.0000	0.893	0	0	0
14/07/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	899.0000	890.0000	(1.001)	0	0	0
14/07/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,511.0000	3,532.0000	0.598	0	0	0
14/07/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,289.0000	1,308.0000	1.474	0	0	0
14/07/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	220.0000	226.0000	2.727	0	0	0
14/07/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
14/07/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	531.0000	544.0000	2.448	0	0	0
14/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	556.0000	554.0000	(0.360)	0	0	2,533
14/07/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	644.0000	640.0000	(0.621)	0	0	0
14/07/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	155.0000	156.0000	0.645	0	0	0
14/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	462.0000	460.0000	(0.433)	0	0	0
14/07/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
14/07/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	178.0000	179.0000	0.562	0	0	29,129
14/07/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,026.0000	2,047.0000	1.037	0	0	0
14/07/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,361.0000	2,341.0000	(0.847)	0	0	0
14/07/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	788.0000	782.0000	(0.761)	0	0	0
14/07/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	480.0000	491.0000	2.292	0	0	0
14/07/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	628.0000	624.0000	(0.637)	0	0	21,978
14/07/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	506.0000	504.0000	(0.395)	0	0	0
14/07/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	343.0000	343.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	175.0000	176.0000	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
14/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,366.0000	1,385.0000	1.391	0	0	0
14/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,771.0000	1,791.0000	1.129	0	0	0
14/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,935.0000	3,957.0000	0.559	0	0	0
14/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,445.0000	1,464.0000	1.315	0	0	0
14/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,317.0000	5,296.0000	(0.395)	0	0	0
14/07/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	730.0000	725.0000	(0.685)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,375.0000	1,359.0000	(1.164)	0	0	0
14/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	642.0000	656.0000	2.181	0	0	0
14/07/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	762.0000	778.0000	2.100	0	0	0
14/07/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,278.0000	3,300.0000	0.671	0	0	0
14/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	570.0000	567.0000	(0.526)	0	0	0
14/07/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,068.0000	5,047.0000	(0.414)	0	0	0
14/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	947.0000	938.0000	(0.950)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	195.0000	196.0000	0.513	0	0	21,978
14/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,685.0000	2,707.0000	0.819	0	0	0
14/07/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	530.0000	528.0000	(0.377)	0	0	0
14/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	431.0000	442.0000	2.552	0	0	0
14/07/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,213.0000	1,232.0000	1.566	0	0	0
14/07/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	998.0000	988.0000	(1.002)	0	0	0
14/07/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	809.0000	803.0000	(0.742)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	483.0000	482.0000	(0.207)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	423.0000	422.0000	(0.236)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,855.0000	1,875.0000	1.078	0	0	0
14/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,838.0000	2,817.0000	(0.740)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	414.0000	413.0000	(0.242)	0	0	0
14/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
14/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	365.0000	364.0000	(0.274)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	144.0000	147.0000	2.083	0	0	0
14/07/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	495.0000	493.0000	(0.404)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	196.0000	201.0000	2.551	0	0	0
14/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,611.0000	1,594.0000	(1.055)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,327.0000	1,346.0000	1.432	0	0	0
14/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,102.0000	1,120.0000	1.633	0	0	0
14/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	584.0000	581.0000	(0.514)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	598.0000	595.0000	(0.502)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	543.0000	541.0000	(0.368)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,413.0000	1,397.0000	(1.132)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,176.0000	1,194.0000	1.531	0	0	0
14/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,066.0000	1,084.0000	1.689	0	0	0
14/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,907.0000	1,888.0000	(0.996)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,725.0000	3,705.0000	(0.537)	0	0	0
14/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	172.0000	173.0000	0.581	0	0	0
14/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,052.0000	1,041.0000	(1.046)	0	0	0
14/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,604.0000	3,626.0000	0.610	0	0	0
14/07/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,605.0000	1,625.0000	1.246	0	0	0
14/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,484.0000	1,504.0000	1.348	0	0	0
14/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	207.0000	213.0000	2.899	0	0	0
14/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,874.0000	3,854.0000	(0.516)	0	0	0
14/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,741.0000	2,721.0000	(0.730)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	388.0000	387.0000	(0.258)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	452.0000	450.0000	(0.442)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	2,911.0000	2,932.0000	0.721	0	0	0
14/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	89.0000	91.0000	2.247	0	0	0
14/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,886.0000	2,865.0000	(0.728)	0	0	0
14/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	385.0000	395.0000	2.597	0	0	0
14/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	188.0000	189.0000	0.532	0	0	0
14/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	19.0000	19.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,371.0000	3,393.0000	0.653	0	0	0
14/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,951.0000	1,931.0000	(1.025)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	613.0000	609.0000	(0.653)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,300.0000	1,285.0000	(1.154)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	357.0000	357.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	1,983.0000	2,004.0000	1.059	0	0	0
14/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	232.0000	239.0000	3.017	0	0	0
14/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,030.0000	4,052.0000	0.546	0	0	0
14/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/07/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,031.0000	1,048.0000	1.649	0	0	0
14/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	893.0000	909.0000	1.792	0	0	0
14/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	518.0000	516.0000	(0.386)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,940.0000	1,961.0000	1.082	0	0	0
14/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	350.0000	350.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	543.0000	541.0000	(0.368)	0	0	0
14/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	4,794.0000	4,816.0000	0.459	0	0	0
14/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	77.0000	79.0000	2.597	0	0	0
14/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,251.0000	1,270.0000	1.519	0	0	0
14/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,251.0000	1,270.0000	1.519	0	0	0
14/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,897.0000	1,918.0000	1.107	0	0	0
14/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,176.0000	1,194.0000	1.531	0	0	0
14/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	112.0000	113.0000	0.893	0	0	0
14/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,995.0000	1,975.0000	(1.003)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	337.0000	336.0000	(0.297)	0	0	0
14/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	147.0000	148.0000	0.680	0	0	0
14/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	282.0000	289.0000	2.482	0	0	0
14/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	794.0000	810.0000	2.015	0	0	0
14/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,069.0000	2,090.0000	1.015	0	0	0
14/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,940.0000	1,961.0000	1.082	0	0	0
14/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	711.0000	707.0000	(0.563)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	324.0000	324.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	357.0000	357.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
14/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	995.0000	1,013.0000	1.809	0	0	0
14/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,983.0000	2,962.0000	(0.704)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,156.0000	2,177.0000	0.974	0	0	0
14/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,935.0000	2,914.0000	(0.716)	0	0	0
14/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,315.0000	4,337.0000	0.510	0	0	0
14/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	660.0000	656.0000	(0.606)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,646.0000	1,666.0000	1.215	0	0	0
14/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	432.0000	431.0000	(0.231)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,093.0000	3,115.0000	0.711	0	0	0
14/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	83.0000	85.0000	2.410	0	0	0
14/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	676.0000	672.0000	(0.592)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	396.0000	396.0000	-	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
14/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	228.0000	229.0000	0.439	0	0	0
14/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	301.0000	309.0000	2.658	0	0	0
14/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	149.0000	150.0000	0.671	0	0	0
14/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,279.0000	3,258.0000	(0.640)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,729.0000	1,749.0000	1.157	0	0	0
14/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
14/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	211.0000	212.0000	0.474	0	0	0
14/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	518.0000	516.0000	(0.386)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,048.0000	3,069.0000	0.689	0	0	0
14/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,077.0000	4,099.0000	0.540	0	0	0
14/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,565.0000	1,585.0000	1.278	0	0	0
14/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	3,982.0000	4,004.0000	0.552	0	0	0
14/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	372.0000	372.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,626.0000	3,605.0000	(0.579)	0	0	0
14/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	4,939.0000	4,961.0000	0.445	0	0	0
14/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
14/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
14/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,924.0000	3,903.0000	(0.535)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	258.0000	258.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	199.0000	200.0000	0.503	0	0	0
14/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
14/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,452.0000	1,436.0000	(1.102)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	3,131.0000	3,110.0000	(0.671)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	442.0000	440.0000	(0.452)	0	0	0
14/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	318.0000	318.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	237.0000	238.0000	0.422	0	0	0
14/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,640.0000	2,662.0000	0.833	0	0	0
14/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,232.0000	3,253.0000	0.650	0	0	0
14/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,314.0000	2,294.0000	(0.864)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,524.0000	1,544.0000	1.312	0	0	0
14/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	2,820.0000	2,842.0000	0.780	0	0	0
14/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,506.0000	4,528.0000	0.488	0	0	0
14/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	110.0000	113.0000	2.727	0	0	0
14/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	184.0000	189.0000	2.717	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,652.0000	1,635.0000	(1.029)	0	0	0
14/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,745.0000	3,767.0000	0.587	0	0	0
14/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,200.0000	2,221.0000	0.955	0	0	0
14/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
14/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	118.0000	121.0000	2.542	0	0	0
14/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	26.0000	26.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	5,765.0000	5,787.0000	0.382	0	0	0
14/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	163.0000	164.0000	0.613	0	0	0
14/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	105.0000	105.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,698.0000	4,720.0000	0.468	0	0	0
14/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	123.0000	124.0000	0.813	0	0	0
14/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,168.0000	1,155.0000	(1.113)	0	0	0
14/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
14/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,109.0000	1,097.0000	(1.082)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,735.0000	1,717.0000	(1.037)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,778.0000	1,759.0000	(1.069)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	859.0000	876.0000	1.979	0	0	0
14/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	4,122.0000	4,101.0000	(0.509)	0	0	0
14/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	342.0000	350.0000	2.339	0	0	0
14/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	4,987.0000	5,009.0000	0.441	0	0	0
14/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,645.0000	2,625.0000	(0.756)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,676.0000	3,655.0000	(0.571)	0	0	0
14/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,482.0000	7,504.0000	0.294	0	0	0
14/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	452.0000	450.0000	(0.442)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	233.0000	233.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,693.0000	2,673.0000	(0.743)	0	0	0
14/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,565.0000	1,585.0000	1.278	0	0	0
14/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	2,865.0000	2,887.0000	0.768	0	0	0
14/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
14/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	5,862.0000	5,884.0000	0.375	0	0	0
14/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	432.0000	431.0000	(0.231)	0	0	0
14/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	28.0000	28.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
14/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,484.0000	1,504.0000	1.348	0	0	0
14/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,974.0000	3,953.0000	(0.528)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	113.0000	114.0000	0.885	0	0	0
14/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	215.0000	216.0000	0.465	0	0	0
14/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	5,814.0000	5,835.0000	0.361	0	0	0
14/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	78.0000	78.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	7,680.0000	7,701.0000	0.273	0	0	0
14/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,855.0000	1,875.0000	1.078	0	0	0
14/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
14/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	5,716.0000	5,738.0000	0.385	0	0	0
14/07/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	380.0000	380.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,113.0000	2,134.0000	0.994	0	0	0
14/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	275.0000	275.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	163.0000	167.0000	2.454	0	0	0
14/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	372.0000	372.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,746.0000	4,768.0000	0.464	0	0	0
14/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	219.0000	220.0000	0.457	0	0	0
14/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,507.0000	2,529.0000	0.878	0	0	0
14/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	2,956.0000	2,978.0000	0.744	0	0	0
14/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
14/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	405.0000	404.0000	(0.247)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,002.0000	3,024.0000	0.733	0	0	0
14/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	185.0000	185.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	3,081.0000	3,061.0000	(0.649)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,530.0000	1,514.0000	(1.046)	0	0	0
14/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
14/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,320.0000	4,299.0000	(0.486)	0	0	0
14/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	4,891.0000	4,913.0000	0.450	0	0	0
14/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	224.0000	224.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	330.0000	330.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,550.0000	2,530.0000	(0.784)	0	0	0
14/07/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	1,080.0000	1,069.0000	(1.019)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,329.0000	3,308.0000	(0.631)	0	0	0
14/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,519.0000	4,498.0000	(0.465)	0	0	0
14/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,030.0000	4,052.0000	0.546	0	0	0
14/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	117.0000	118.0000	0.855	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	363.0000	372.0000	2.479	0	0	0
14/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,491.0000	1,474.0000	(1.140)	0	0	0
14/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	5,960.0000	5,982.0000	0.369	0	0	0
14/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,820.0000	1,802.0000	(0.989)	0	0	0
14/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	173.0000	178.0000	2.890	0	0	0
14/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	50.0000	50.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	33.0000	33.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
14/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	242.0000	243.0000	0.413	0	0	0
14/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	24.0000	24.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	135.0000	138.0000	2.222	0	0	0
14/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	2,175.0000	2,156.0000	(0.874)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,775.0000	2,797.0000	0.793	0	0	0
14/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	972.0000	963.0000	(0.926)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
14/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	78.0000	78.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	103.0000	105.0000	1.942	0	0	0
14/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
14/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	455.0000	466.0000	2.418	0	0	0
14/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,698.0000	3,720.0000	0.595	0	0	0
14/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
14/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,570.0000	5,591.0000	0.377	0	0	0
14/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
14/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,200.0000	2,221.0000	0.955	0	0	0
14/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	166.0000	167.0000	0.602	0	0	0
14/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,417.0000	3,439.0000	0.644	0	0	0
14/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	147.0000	148.0000	0.680	0	0	0
14/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
14/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	5,618.0000	5,640.0000	0.392	0	0	0
14/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	4,172.0000	4,151.0000	(0.503)	0	0	0
14/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	87.0000	88.0000	1.149	0	0	0
14/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	5,960.0000	5,982.0000	0.369	0	0	0
14/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,363.0000	4,385.0000	0.504	0	0	0
14/07/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	7,581.0000	7,603.0000	0.290	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	142.0000	143.0000	0.704	0	0	0
14/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	318.0000	318.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,650.0000	4,672.0000	0.473	0	0	0
14/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
14/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,125.0000	4,147.0000	0.533	0	0	0
14/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	4,073.0000	4,052.0000	(0.516)	0	0	0
14/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,221.0000	2,202.0000	(0.855)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,527.0000	3,506.0000	(0.595)	0	0	0
14/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,502.0000	2,482.0000	(0.799)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	7,927.0000	7,948.0000	0.265	0	0	0
14/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,477.0000	3,457.0000	(0.575)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	3,180.0000	3,159.0000	(0.660)	0	0	0
14/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
14/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
14/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,271.0000	4,250.0000	(0.492)	0	0	0
14/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,596.0000	2,617.0000	0.809	0	0	0
14/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	128.0000	129.0000	0.781	0	0	0
14/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	263.0000	264.0000	0.380	0	0	0
14/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,138.0000	1,126.0000	(1.054)	0	0	0
14/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	51.0000	51.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,469.0000	4,448.0000	(0.470)	0	0	0
14/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,458.0000	4,480.0000	0.493	0	0	0
14/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	321.0000	329.0000	2.492	0	0	0
14/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	269.0000	269.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	126.0000	127.0000	0.794	0	0	0
14/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	462.0000	460.0000	(0.433)	0	0	0
14/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	41.0000	41.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,551.0000	2,573.0000	0.862	0	0	0
14/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,524.0000	1,544.0000	1.312	0	0	0
14/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	181.0000	182.0000	0.552	0	0	0
14/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	442.0000	440.0000	(0.452)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,464.0000	3,486.0000	0.635	0	0	0
14/07/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	4,569.0000	4,548.0000	(0.460)	0	0	0
14/07/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	312.0000	312.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,445.0000	1,464.0000	1.315	0	0	0
14/07/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	2,268.0000	2,248.0000	(0.882)	0	0	0
14/07/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	66.0000	68.0000	3.030	0	0	0
14/07/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,244.0000	2,265.0000	0.936	0	0	0
14/07/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,688.0000	1,708.0000	1.185	0	0	0
14/07/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
14/07/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,263.0000	1,249.0000	(1.108)	0	0	0
14/07/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	77.0000	77.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,813.0000	1,833.0000	1.103	0	0	0
14/07/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	2,408.0000	2,388.0000	(0.831)	0	0	0
14/07/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,410.0000	4,432.0000	0.499	0	0	0
14/07/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	2,598.0000	2,577.0000	(0.808)	0	0	0
14/07/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	4,602.0000	4,624.0000	0.478	0	0	0
14/07/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,009.0000	6,031.0000	0.366	0	0	0
14/07/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,887.0000	3,909.0000	0.566	0	0	0
14/07/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	7,779.0000	7,800.0000	0.270	0	0	0
14/07/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	1,694.0000	1,676.0000	(1.063)	0	0	0
14/07/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	246.0000	252.0000	2.439	0	0	0
14/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,897.0000	1,918.0000	1.107	0	0	0
14/07/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	46.0000	46.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	3,230.0000	3,209.0000	(0.650)	0	0	0
14/07/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	126.0000	129.0000	2.381	0	0	0
14/07/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	247.0000	248.0000	0.405	0	0	0
14/07/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	7,976.0000	7,998.0000	0.276	0	0	0
14/07/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	365.0000	364.0000	(0.274)	0	0	0
14/07/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
14/07/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	2,084.0000	2,064.0000	(0.960)	0	0	0
14/07/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	44.0000	44.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	169.0000	170.0000	0.592	0	0	0
14/07/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	1,025.0000	1,014.0000	(1.073)	0	0	0

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14/07/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	2,730.0000	2,752.0000	0.806	0	0	0
14/07/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	3,378.0000	3,357.0000	(0.622)	0	0	0
14/07/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	4,221.0000	4,200.0000	(0.498)	0	0	0
14/07/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	3,032.0000	3,011.0000	(0.693)	0	0	0
14/07/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
14/07/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	2,039.0000	2,020.0000	(0.932)	0	0	0
14/07/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
14/07/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	119.0000	120.0000	0.840	0	0	0
14/07/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,231.0000	1,217.0000	(1.137)	0	0	0
14/07/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	7,729.0000	7,751.0000	0.285	0	0	0
14/07/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	3,651.0000	3,673.0000	0.603	0	0	0
14/07/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	264.0000	271.0000	2.652	0	0	0
14/07/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	4,023.0000	4,003.0000	(0.497)	0	0	0
14/07/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,199.0000	1,186.0000	(1.084)	0	0	0
14/07/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	408.0000	418.0000	2.451	0	0	0
14/07/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	47.0000	47.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	160.0000	161.0000	0.625	0	0	0
14/07/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,793.0000	3,815.0000	0.580	0	0	0
14/07/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	4,370.0000	4,349.0000	(0.481)	0	0	0
14/07/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	0.0000	6,080.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	0.0000	44.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	0.0000	8,047.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	0.0000	76.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	0.0000	2,310.0000	100.000	0	0	0
14/07/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	0.0000	306.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14			Currency Future	13.5043	13.6082	0.769	13.6000	13.4300	22,281
14/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	493.0000	425.0000	(13.793)	0	0	0
14/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,831.0000	1,731.0000	(5.461)	0	0	0
14/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	297.0000	323.0000	8.754	0	0	0
14/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	879.0000	795.0000	(9.556)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
14/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	167.0000	180.0000	7.784	0	0	0
14/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	693.0000	615.0000	(11.255)	0	0	0
14/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
14/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,649.0000	7,545.0000	(1.360)	0	0	0
14/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,205.0000	1,113.0000	(7.635)	0	0	0
14/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,504.0000	5,400.0000	(1.890)	0	0	0
14/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,106.0000	5,002.0000	(2.037)	0	0	0
14/07/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,104.0000	6,208.0000	1.704	0	0	0
14/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	85.0000	90.0000	5.882	0	0	0
14/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,659.0000	4,555.0000	(2.232)	0	0	0
14/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,654.0000	5,550.0000	(1.839)	0	0	0
14/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	283.0000	308.0000	8.834	0	0	0
14/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,619.0000	3,516.0000	(2.846)	0	0	0
14/07/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,924.0000	1,824.0000	(5.198)	0	0	0
14/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,174.0000	1,269.0000	8.092	0	0	0
14/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	729.0000	650.0000	(10.837)	0	0	0
14/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,521.0000	3,418.0000	(2.925)	0	0	0
14/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,601.0000	6,497.0000	(1.576)	0	0	0
14/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	4,207.0000	4,310.0000	2.448	0	0	0
14/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
14/07/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,177.0000	3,074.0000	(3.242)	0	0	0
14/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,362.0000	3,465.0000	3.064	0	0	0
14/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	159.0000	171.0000	7.547	0	0	0
14/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	650.0000	710.0000	9.231	0	0	0
14/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
14/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	397.0000	433.0000	9.068	0	0	0
14/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
14/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,230.0000	2,331.0000	4.529	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	657.0000	581.0000	(11.568)	0	0	0
14/07/2009	£ / R 2009/09/14	16.65	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
14/07/2009	£ / R 2009/09/14	17.15	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
14/07/2009	£ / R 2009/09/14	14.15	Call	Currency Future	233.0000	253.0000	8.584	0	0	0
14/07/2009	£ / R 2009/09/14	20.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	£ / R 2009/09/14	17.90	Put	Currency Future	4,411.0000	4,308.0000	(2.335)	0	0	0
14/07/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,159.0000	2,058.0000	(4.678)	0	0	0
14/07/2009	£ / R 2009/09/14	13.85	Call	Currency Future	312.0000	340.0000	8.974	0	0	0
14/07/2009	£ / R 2009/09/14	12.15	Put	Currency Future	55.0000	48.0000	(12.727)	0	0	0
14/07/2009	£ / R 2009/09/14	17.15	Put	Currency Future	3,669.0000	3,566.0000	(2.807)	0	0	0
14/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	127.0000	135.0000	6.299	0	0	0
14/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	779.0000	848.0000	8.858	0	0	0
14/07/2009	£ / R 2009/09/14	13.10	Put	Currency Future	245.0000	202.0000	(17.551)	0	0	0
14/07/2009	£ / R 2009/09/14	21.00	Put	Currency Future	7,499.0000	7,395.0000	(1.387)	0	0	0
14/07/2009	£ / R 2009/09/14	17.10	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
14/07/2009	£ / R 2009/09/14	19.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,163.0000	1,072.0000	(7.825)	0	0	0
14/07/2009	£ / R 2009/09/14	9.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/07/2009	£ / R 2009/09/14	13.90	Call	Currency Future	297.0000	323.0000	8.754	0	0	0
14/07/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,410.0000	1,507.0000	6.879	0	0	0
14/07/2009	£ / R 2009/09/14	11.15	Call	Currency Future	2,376.0000	2,477.0000	4.251	0	0	0
14/07/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,291.0000	1,198.0000	(7.204)	0	0	0
14/07/2009	£ / R 2009/09/14	19.40	Put	Currency Future	5,903.0000	5,799.0000	(1.762)	0	0	0
14/07/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,738.0000	1,640.0000	(5.639)	0	0	0
14/07/2009	£ / R 2009/09/14	11.40	Call	Currency Future	2,133.0000	2,233.0000	4.688	0	0	0
14/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	693.0000	615.0000	(11.255)	0	0	0
14/07/2009	£ / R 2009/09/14	11.15	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
14/07/2009	£ / R 2009/09/14	12.65	Call	Currency Future	962.0000	1,040.0000	8.108	0	0	0
14/07/2009	£ / R 2009/09/14	14.00	Call	Currency Future	270.0000	293.0000	8.519	0	0	0
14/07/2009	£ / R 2009/09/14	12.60	Call	Currency Future	1,001.0000	1,081.0000	7.992	0	0	0
14/07/2009	£ / R 2009/09/14	17.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
14/07/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,693.0000	1,594.0000	(5.848)	0	0	0
14/07/2009	£ / R 2009/09/14	11.40	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
14/07/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,152.0000	6,048.0000	(1.691)	0	0	0
14/07/2009	£ / R 2009/09/14	10.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	998.0000	910.0000	(8.818)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	745.0000	812.0000	8.993	0	0	0
14/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,932.0000	2,829.0000	(3.513)	0	0	0
14/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	145.0000	156.0000	7.586	0	0	0
14/07/2009	£ / R	2009/09/14	12.95	Put	Currency Future	191.0000	154.0000	(19.372)	0	0	0
14/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,399.0000	7,295.0000	(1.406)	0	0	0
14/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
14/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,467.0000	1,371.0000	(6.544)	0	0	0
14/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	4,107.0000	4,211.0000	2.532	0	0	0
14/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	327.0000	357.0000	9.174	0	0	0
14/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
14/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	202.0000	218.0000	7.921	0	0	0
14/07/2009	£ / R	2009/09/14	20.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,114.0000	3,217.0000	3.308	0	0	0
14/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	233.0000	253.0000	8.584	0	0	0
14/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	121.0000	129.0000	6.612	0	0	0
14/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,867.0000	2,969.0000	3.558	0	0	0
14/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
14/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
14/07/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,621.0000	2,723.0000	3.892	0	0	0
14/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,649.0000	1,748.0000	6.004	0	0	0
14/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	879.0000	795.0000	(9.556)	0	0	0
14/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
14/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,422.0000	1,327.0000	(6.681)	0	0	0
14/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	175.0000	140.0000	(20.000)	0	0	0
14/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
14/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	202.0000	218.0000	7.921	0	0	0
14/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,971.0000	1,870.0000	(5.124)	0	0	0
14/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	712.0000	777.0000	9.129	0	0	0
14/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,610.0000	3,713.0000	2.853	0	0	0
14/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,605.0000	4,709.0000	2.258	0	0	0
14/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,291.0000	1,198.0000	(7.204)	0	0	0
14/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	998.0000	910.0000	(8.818)	0	0	0
14/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	245.0000	266.0000	8.571	0	0	0
14/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	765.0000	685.0000	(10.458)	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
14/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	145.0000	156.0000	7.586	0	0	0
14/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	121.0000	129.0000	6.612	0	0	0
14/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	923.0000	1,000.0000	8.342	0	0	0
14/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
14/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	524.0000	455.0000	(13.168)	0	0	0
14/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	184.0000	198.0000	7.609	0	0	0
14/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	840.0000	757.0000	(9.881)	0	0	0
14/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
14/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	208.0000	169.0000	(18.750)	0	0	0
14/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	96.0000	73.0000	(23.958)	0	0	0
14/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,422.0000	3,319.0000	(3.010)	0	0	0
14/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	355.0000	301.0000	(15.211)	0	0	0
14/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
14/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	27.0000	27.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	620.0000	678.0000	9.355	0	0	0
14/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,738.0000	1,640.0000	(5.639)	0	0	0
14/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,467.0000	1,371.0000	(6.544)	0	0	0
14/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	524.0000	455.0000	(13.168)	0	0	0
14/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	107.0000	82.0000	(23.364)	0	0	0
14/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	111.0000	118.0000	6.306	0	0	0
14/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,404.0000	5,301.0000	(1.906)	0	0	0
14/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	510.0000	560.0000	9.804	0	0	0
14/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
14/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,018.0000	1,917.0000	(5.005)	0	0	0
14/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	620.0000	678.0000	9.355	0	0	0
14/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
14/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,079.0000	990.0000	(8.248)	0	0	0
14/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,599.0000	7,495.0000	(1.369)	0	0	0
14/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,556.0000	1,459.0000	(6.234)	0	0	0
14/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	265.0000	220.0000	(16.981)	0	0	0
14/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,425.0000	2,526.0000	4.165	0	0	0
14/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,834.0000	2,732.0000	(3.599)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	378.0000	413.0000	9.259	0	0	0
14/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,601.0000	1,504.0000	(6.059)	0	0	0
14/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
14/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
14/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
14/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
14/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	397.0000	433.0000	9.068	0	0	0
14/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
14/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	378.0000	413.0000	9.259	0	0	0
14/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	265.0000	220.0000	(16.981)	0	0	0
14/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	133.0000	142.0000	6.767	0	0	0
14/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,412.0000	3,514.0000	2.989	0	0	0
14/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	116.0000	123.0000	6.034	0	0	0
14/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	563.0000	617.0000	9.591	0	0	0
14/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	536.0000	588.0000	9.701	0	0	0
14/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	152.0000	163.0000	7.237	0	0	0
14/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	493.0000	425.0000	(13.793)	0	0	0
14/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,406.0000	4,509.0000	2.338	0	0	0
14/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,647.0000	1,549.0000	(5.950)	0	0	0
14/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	331.0000	279.0000	(15.710)	0	0	0
14/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,248.0000	1,155.0000	(7.452)	0	0	0
14/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,457.0000	1,555.0000	6.726	0	0	0
14/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,511.0000	1,415.0000	(6.353)	0	0	0
14/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	3,213.0000	3,316.0000	3.206	0	0	0
14/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,378.0000	1,284.0000	(6.821)	0	0	0
14/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
14/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
14/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	650.0000	710.0000	9.231	0	0	0
14/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,909.0000	4,012.0000	2.635	0	0	0
14/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	484.0000	532.0000	9.917	0	0	0
14/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
14/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,803.0000	5,699.0000	(1.792)	0	0	0
14/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	119.0000	92.0000	(22.689)	0	0	0
14/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,924.0000	1,824.0000	(5.198)	0	0	0
14/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,112.0000	2,011.0000	(4.782)	0	0	0
14/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
14/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,854.0000	5,958.0000	1.777	0	0	0
14/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,604.0000	5,500.0000	(1.856)	0	0	0
14/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
14/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,404.0000	5,508.0000	1.925	0	0	0
14/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	380.0000	324.0000	(14.737)	0	0	0
14/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
14/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,268.0000	1,363.0000	7.492	0	0	0
14/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	591.0000	647.0000	9.475	0	0	0
14/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	623.0000	548.0000	(12.039)	0	0	0
14/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,356.0000	4,459.0000	2.365	0	0	0
14/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,159.0000	2,058.0000	(4.678)	0	0	0
14/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	918.0000	833.0000	(9.259)	0	0	0
14/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,877.0000	1,778.0000	(5.274)	0	0	0
14/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	286.0000	239.0000	(16.434)	0	0	0
14/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	127.0000	135.0000	6.299	0	0	0
14/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	308.0000	259.0000	(15.909)	0	0	0
14/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	803.0000	721.0000	(10.212)	0	0	0
14/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	417.0000	457.0000	9.592	0	0	0
14/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,447.0000	2,345.0000	(4.168)	0	0	0
14/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	64.0000	55.0000	(14.063)	0	0	0
14/07/2009	£ / R	2009/09/14	11.50	Call	Currency Future	0.0000	2,136.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
14/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	257.0000	279.0000	8.560	0	0	0
14/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,065.0000	1,964.0000	(4.891)	0	0	0
14/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,640.0000	2,538.0000	(3.864)	0	0	0
14/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,817.0000	3,714.0000	(2.698)	0	0	0
14/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	0.0000	3,118.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	139.0000	149.0000	7.194	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	193.0000	208.0000	7.772	0	0	0
14/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,350.0000	2,249.0000	(4.298)	0	0	0
14/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
14/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	226.0000	185.0000	(18.142)	0	0	0
14/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	159.0000	171.0000	7.547	0	0	0
14/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,207.0000	2,106.0000	(4.576)	0	0	0
14/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,553.0000	1,651.0000	6.310	0	0	0
14/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	184.0000	198.0000	7.609	0	0	0
14/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
14/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
14/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
14/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,038.0000	950.0000	(8.478)	0	0	0
14/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,255.0000	2,153.0000	(4.523)	0	0	0
14/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	462.0000	399.0000	(13.636)	0	0	0
14/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
14/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	680.0000	743.0000	9.265	0	0	0
14/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,693.0000	1,594.0000	(5.848)	0	0	0
14/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	175.0000	189.0000	8.000	0	0	0
14/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,079.0000	990.0000	(8.248)	0	0	0
14/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,543.0000	2,441.0000	(4.011)	0	0	0
14/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,798.0000	7,695.0000	(1.321)	0	0	0
14/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,205.0000	1,113.0000	(7.635)	0	0	0
14/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,334.0000	1,240.0000	(7.046)	0	0	0
14/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
14/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
14/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	437.0000	481.0000	10.069	0	0	0
14/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	589.0000	516.0000	(12.394)	0	0	0
14/07/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,784.0000	1,686.0000	(5.493)	0	0	0
14/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	245.0000	202.0000	(17.551)	0	0	0
14/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	14.25	Call	Currency Future	212.0000	229.0000	8.019	0	0	0
14/07/2009	£ / R	2009/09/14	15.50	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
14/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
14/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	803.0000	721.0000	(10.212)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R 2009/09/14	9.50	Call	Currency Future	0.0000	4,111.0000	100.000	0	0	0
14/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	116.0000	123.0000	6.034	0	0	0
14/07/2009	£ / R 2009/09/14	9.00	Call	Currency Future	4,505.0000	4,609.0000	2.309	0	0	0
14/07/2009	£ / R 2009/09/14	14.25	Put	Currency Future	958.0000	871.0000	(9.081)	0	0	0
14/07/2009	£ / R 2009/09/14	15.80	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
14/07/2009	£ / R 2009/09/14	15.90	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
14/07/2009	£ / R 2009/09/14	12.85	Put	Currency Future	159.0000	126.0000	(20.755)	0	0	0
14/07/2009	£ / R 2009/09/14	13.45	Call	Currency Future	460.0000	506.0000	10.000	0	0	0
14/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	257.0000	279.0000	8.560	0	0	0
14/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,422.0000	1,327.0000	(6.681)	0	0	0
14/07/2009	£ / R 2009/09/14	10.00	Call	Currency Future	3,511.0000	3,614.0000	2.934	0	0	0
14/07/2009	£ / R 2009/09/14	16.05	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
14/07/2009	£ / R 2009/09/14	13.45	Put	Currency Future	406.0000	348.0000	(14.286)	0	0	0
14/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,248.0000	1,155.0000	(7.452)	0	0	0
14/07/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,511.0000	1,415.0000	(6.353)	0	0	0
14/07/2009	£ / R 2009/09/14	11.00	Call	Currency Future	2,523.0000	2,624.0000	4.003	0	0	0
14/07/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,121.0000	1,031.0000	(8.029)	0	0	0
14/07/2009	£ / R 2009/09/14	17.40	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
14/07/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,495.0000	2,393.0000	(4.088)	0	0	0
14/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	152.0000	163.0000	7.237	0	0	0
14/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
14/07/2009	£ / R 2009/09/14	10.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	£ / R 2009/09/14	15.95	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
14/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	779.0000	848.0000	8.858	0	0	0
14/07/2009	£ / R 2009/09/14	13.75	Call	Currency Future	343.0000	375.0000	9.329	0	0	0
14/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,877.0000	1,778.0000	(5.274)	0	0	0
14/07/2009	£ / R 2009/09/14	19.45	Put	Currency Future	5,953.0000	5,849.0000	(1.747)	0	0	0
14/07/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,447.0000	2,345.0000	(4.168)	0	0	0
14/07/2009	£ / R 2009/09/14	13.40	Call	Currency Future	484.0000	532.0000	9.917	0	0	0
14/07/2009	£ / R 2009/09/14	21.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,398.0000	2,297.0000	(4.212)	0	0	0
14/07/2009	£ / R 2009/09/14	12.90	Put	Currency Future	175.0000	140.0000	(20.000)	0	0	0
14/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	657.0000	581.0000	(11.568)	0	0	0
14/07/2009	£ / R 2009/09/14	14.20	Call	Currency Future	222.0000	241.0000	8.559	0	0	0
14/07/2009	£ / R 2009/09/14	21.45	Put	Currency Future	7,948.0000	7,844.0000	(1.309)	0	0	0
14/07/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,591.0000	2,489.0000	(3.937)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	433.0000	373.0000	(13.857)	0	0	0
14/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,971.0000	1,870.0000	(5.124)	0	0	0
14/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	286.0000	239.0000	(16.434)	0	0	0
14/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	380.0000	324.0000	(14.737)	0	0	0
14/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
14/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	591.0000	647.0000	9.475	0	0	0
14/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,303.0000	2,201.0000	(4.429)	0	0	0
14/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	70.0000	60.0000	(14.286)	0	0	0
14/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	814.0000	885.0000	8.722	0	0	0
14/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	312.0000	340.0000	8.974	0	0	0
14/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
14/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,647.0000	1,549.0000	(5.950)	0	0	0
14/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	3,966.0000	3,862.0000	(2.622)	0	0	0
14/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
14/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	20.0000	20.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,350.0000	2,249.0000	(4.298)	0	0	0
14/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0
14/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,112.0000	2,011.0000	(4.782)	0	0	0
14/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,898.0000	7,794.0000	(1.317)	0	0	0
14/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
14/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	132.0000	103.0000	(21.970)	0	0	0
14/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	0.0000	20.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	3,916.0000	3,813.0000	(2.630)	0	0	0
14/07/2009	£ / R	2009/09/14	17.50	Put	Currency Future	0.0000	3,912.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	886.0000	961.0000	8.465	0	0	0
14/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	4,058.0000	4,161.0000	2.538	0	0	0
14/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	0.0000	7.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	3,065.0000	3,167.0000	3.328	0	0	0
14/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	0.0000	5,899.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	159.0000	126.0000	(20.755)	0	0	0
14/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	£ / R	2009/09/14	11.50	Put	Currency Future	0.0000	28.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	245.0000	266.0000	8.571	0	0	0
14/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	2,085.0000	2,185.0000	4.796	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	0.0000	7,894.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,128.0000	1,222.0000	8.333	0	0	0
14/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	840.0000	757.0000	(9.881)	0	0	0
14/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
14/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	814.0000	885.0000	8.722	0	0	0
14/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	193.0000	208.0000	7.772	0	0	0
14/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	327.0000	357.0000	9.174	0	0	0
14/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	360.0000	393.0000	9.167	0	0	0
14/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	556.0000	485.0000	(12.770)	0	0	0
14/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,038.0000	950.0000	(8.478)	0	0	0
14/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,041.0000	1,128.0000	8.357	0	0	0
14/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	623.0000	548.0000	(12.039)	0	0	0
14/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	86.0000	70.0000	(18.605)	0	0	0
14/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
14/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	145.0000	114.0000	(21.379)	0	0	0
14/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	119.0000	92.0000	(22.689)	0	0	0
14/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	849.0000	922.0000	8.598	0	0	0
14/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	77.0000	66.0000	(14.286)	0	0	0
14/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	923.0000	1,000.0000	8.342	0	0	0
14/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,081.0000	1,175.0000	8.696	0	0	0
14/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	355.0000	301.0000	(15.211)	0	0	0
14/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	510.0000	560.0000	9.804	0	0	0
14/07/2009	£ / R	2009/12/14			Currency Future	13.7372	13.8423	0.765	13.8000	13.8000	13,793
14/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	430.0000	453.0000	5.349	0	0	0
14/07/2009	£ / R	2009/12/14	19.60	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
14/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	765.0000	697.0000	(8.889)	0	0	0
14/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,484.0000	7,379.0000	(1.403)	0	0	0
14/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	803.0000	852.0000	6.102	0	0	0
14/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
14/07/2009	£ / R	2009/12/14	15.60	Call	Currency Future	258.0000	270.0000	4.651	0	0	0
14/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	765.0000	697.0000	(8.889)	0	0	0
14/07/2009	£ / R	2009/12/14	12.30	Put	Currency Future	150.0000	130.0000	(13.333)	0	0	0
14/07/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,370.0000	1,286.0000	(6.131)	0	0	0
14/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	895.0000	823.0000	(8.045)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	929.0000	856.0000	(7.858)	0	0	0
14/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	652.0000	689.0000	5.675	0	0	0
14/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	421.0000	373.0000	(11.401)	0	0	0
14/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,587.0000	1,673.0000	5.419	0	0	0
14/07/2009	£ / R	2009/12/14	14.80	Call	Currency Future	386.0000	406.0000	5.181	0	0	0
14/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	895.0000	823.0000	(8.045)	0	0	0
14/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	378.0000	333.0000	(11.905)	0	0	0
14/07/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,449.0000	1,364.0000	(5.866)	0	0	0
14/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	582.0000	615.0000	5.670	0	0	0
14/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	566.0000	598.0000	5.654	0	0	0
14/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	652.0000	689.0000	5.675	0	0	0
14/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,583.0000	7,479.0000	(1.371)	0	0	0
14/07/2009	£ / R	2009/12/14	14.70	Call	Currency Future	407.0000	429.0000	5.405	0	0	0
14/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,016.0000	1,076.0000	5.906	0	0	0
14/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	959.0000	1,016.0000	5.944	0	0	0
14/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	21.0000	21.0000	-	0	0	0
14/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,602.0000	5,499.0000	(1.839)	0	0	0
14/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,121.0000	2,027.0000	(4.432)	0	0	0
14/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	298.0000	313.0000	5.034	0	0	0
14/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,293.0000	1,210.0000	(6.419)	0	0	0
14/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,504.0000	5,401.0000	(1.871)	0	0	0
14/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	1,861.0000	1,771.0000	(4.836)	0	0	0
14/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	330.0000	347.0000	5.152	0	0	0
14/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	878.0000	931.0000	6.036	0	0	0
14/07/2009	£ / R	2009/12/14	12.20	Put	Currency Future	132.0000	115.0000	(12.879)	0	0	0
14/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
14/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,777.0000	1,687.0000	(5.065)	0	0	0
14/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	582.0000	615.0000	5.670	0	0	0
14/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	491.0000	439.0000	(10.591)	0	0	0
14/07/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,576.0000	3,476.0000	(2.796)	0	0	0
14/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
14/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	314.0000	329.0000	4.777	0	0	0
14/07/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,216.0000	1,136.0000	(6.579)	0	0	0
14/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	756.0000	802.0000	6.085	0	0	0
14/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,420.0000	3,523.0000	3.012	0	0	0
14/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	646.0000	586.0000	(9.288)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R 2009/12/14	9.20	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
14/07/2009	£ / R 2009/12/14	10.30	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
14/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,105.0000	1,027.0000	(7.059)	0	0	0
14/07/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,693.0000	1,604.0000	(5.257)	0	0	0
14/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	987.0000	1,045.0000	5.876	0	0	0
14/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	4,546.0000	4,649.0000	2.266	0	0	0
14/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	599.0000	633.0000	5.676	0	0	0
14/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	5,897.0000	5,793.0000	(1.764)	0	0	0
14/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	674.0000	613.0000	(9.050)	0	0	0
14/07/2009	£ / R 2009/12/14	9.30	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/07/2009	£ / R 2009/12/14	14.00	Put	Currency Future	862.0000	790.0000	(8.353)	0	0	0
14/07/2009	£ / R 2009/12/14	20.30	Call	Currency Future	27.0000	27.0000	-	0	0	0
14/07/2009	£ / R 2009/12/14	10.20	Call	Currency Future	3,567.0000	3,670.0000	2.888	0	0	0
14/07/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,610.0000	1,523.0000	(5.404)	0	0	0
14/07/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,113.0000	5,010.0000	(2.014)	0	0	0
14/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	400.0000	353.0000	(11.750)	0	0	0
14/07/2009	£ / R 2009/12/14	10.20	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
14/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	493.0000	520.0000	5.477	0	0	0
14/07/2009	£ / R 2009/12/14	18.80	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
14/07/2009	£ / R 2009/12/14	21.35	Put	Currency Future	7,633.0000	7,528.0000	(1.376)	0	0	0
14/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	711.0000	755.0000	6.188	0	0	0
14/07/2009	£ / R 2009/12/14	11.20	Call	Currency Future	2,592.0000	2,693.0000	3.897	0	0	0
14/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	592.0000	534.0000	(9.797)	0	0	0
14/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	506.0000	534.0000	5.534	0	0	0
14/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
14/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	733.0000	778.0000	6.139	0	0	0
14/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	113.0000	118.0000	4.425	0	0	0
14/07/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,676.0000	4,574.0000	(2.181)	0	0	0
14/07/2009	£ / R 2009/12/14	13.55	Call	Currency Future	779.0000	827.0000	6.162	0	0	0
14/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	366.0000	385.0000	5.191	0	0	0
14/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	987.0000	1,045.0000	5.876	0	0	0
14/07/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,495.0000	2,596.0000	4.048	0	0	0
14/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,670.0000	1,757.0000	5.210	0	0	0
14/07/2009	£ / R 2009/12/14	15.00	Call	Currency Future	348.0000	365.0000	4.885	0	0	0
14/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,529.0000	1,443.0000	(5.625)	0	0	0
14/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,069.0000	992.0000	(7.203)	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
14/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,960.0000	4,062.0000	2.576	0	0	0
14/07/2009	£ / R	2009/12/14	11.20	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
14/07/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,399.0000	4,502.0000	2.341	0	0	0
14/07/2009	£ / R	2009/12/14	9.50	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
14/07/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,439.0000	5,543.0000	1.912	0	0	0
14/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	646.0000	586.0000	(9.288)	0	0	0
14/07/2009	£ / R	2009/12/14	19.20	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
14/07/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,469.0000	3,572.0000	2.969	0	0	0
14/07/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,489.0000	1,403.0000	(5.776)	0	0	0
14/07/2009	£ / R	2009/12/14	10.50	Call	Currency Future	3,274.0000	3,376.0000	3.115	0	0	0
14/07/2009	£ / R	2009/12/14	13.80	Put	Currency Future	734.0000	668.0000	(8.992)	0	0	0
14/07/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	£ / R	2009/12/14	18.10	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
14/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	733.0000	778.0000	6.139	0	0	0
14/07/2009	£ / R	2009/12/14	9.35	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
14/07/2009	£ / R	2009/12/14	14.85	Call	Currency Future	376.0000	395.0000	5.053	0	0	0
14/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	4,252.0000	4,355.0000	2.422	0	0	0
14/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	619.0000	560.0000	(9.532)	0	0	0
14/07/2009	£ / R	2009/12/14	19.35	Put	Currency Future	5,651.0000	5,548.0000	(1.823)	0	0	0
14/07/2009	£ / R	2009/12/14	12.10	Put	Currency Future	117.0000	101.0000	(13.675)	0	0	0
14/07/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,888.0000	5,993.0000	1.783	0	0	0
14/07/2009	£ / R	2009/12/14	14.50	Call	Currency Future	454.0000	478.0000	5.286	0	0	0
14/07/2009	£ / R	2009/12/14	10.50	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
14/07/2009	£ / R	2009/12/14	11.30	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
14/07/2009	£ / R	2009/12/14	21.35	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
14/07/2009	£ / R	2009/12/14	16.60	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
14/07/2009	£ / R	2009/12/14	11.50	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
14/07/2009	£ / R	2009/12/14	12.80	Put	Currency Future	266.0000	232.0000	(12.782)	0	0	0
14/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,645.0000	4,748.0000	2.217	0	0	0
14/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	904.0000	958.0000	5.973	0	0	0
14/07/2009	£ / R	2009/12/14	21.10	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
14/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,426.0000	1,508.0000	5.750	0	0	0
14/07/2009	£ / R	2009/12/14	13.80	Call	Currency Future	671.0000	711.0000	5.961	0	0	0
14/07/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,671.0000	3,570.0000	(2.751)	0	0	0
14/07/2009	£ / R	2009/12/14	19.35	Call	Currency Future	38.0000	40.0000	5.263	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,016.0000	2,918.0000	(3.249)	0	0	0
14/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,406.0000	5,303.0000	(1.905)	0	0	0
14/07/2009	£ / R 2009/12/14	11.50	Call	Currency Future	2,301.0000	2,402.0000	4.389	0	0	0
14/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	400.0000	353.0000	(11.750)	0	0	0
14/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,203.0000	1,274.0000	5.902	0	0	0
14/07/2009	£ / R 2009/12/14	10.35	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
14/07/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	£ / R 2009/12/14	19.10	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
14/07/2009	£ / R 2009/12/14	9.30	Call	Currency Future	4,448.0000	4,551.0000	2.316	0	0	0
14/07/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,933.0000	3,035.0000	3.478	0	0	0
14/07/2009	£ / R 2009/12/14	12.50	Put	Currency Future	189.0000	166.0000	(12.169)	0	0	0
14/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	108.0000	112.0000	3.704	0	0	0
14/07/2009	£ / R 2009/12/14	11.35	Call	Currency Future	2,446.0000	2,548.0000	4.170	0	0	0
14/07/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,435.0000	4,333.0000	(2.300)	0	0	0
14/07/2009	£ / R 2009/12/14	21.10	Put	Currency Future	7,384.0000	7,280.0000	(1.408)	0	0	0
14/07/2009	£ / R 2009/12/14	10.85	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
14/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	959.0000	1,016.0000	5.944	0	0	0
14/07/2009	£ / R 2009/12/14	15.80	Call	Currency Future	234.0000	245.0000	4.701	0	0	0
14/07/2009	£ / R 2009/12/14	17.35	Call	Currency Future	105.0000	109.0000	3.810	0	0	0
14/07/2009	£ / R 2009/12/14	7.60	Call	Currency Future	6,137.0000	6,242.0000	1.711	0	0	0
14/07/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,546.0000	1,631.0000	5.498	0	0	0
14/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	929.0000	856.0000	(7.858)	0	0	0
14/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,296.0000	2,203.0000	(4.051)	0	0	0
14/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
14/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	515.0000	461.0000	(10.485)	0	0	0
14/07/2009	£ / R 2009/12/14	19.85	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
14/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	421.0000	373.0000	(11.401)	0	0	0
14/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	566.0000	598.0000	5.654	0	0	0
14/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	3,718.0000	3,617.0000	(2.717)	0	0	0
14/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	852.0000	904.0000	6.103	0	0	0
14/07/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,143.0000	6,039.0000	(1.693)	0	0	0
14/07/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,176.0000	3,278.0000	3.212	0	0	0
14/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	803.0000	852.0000	6.102	0	0	0
14/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	566.0000	509.0000	(10.071)	0	0	0
14/07/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,247.0000	3,148.0000	(3.049)	0	0	0
14/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	756.0000	802.0000	6.085	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,754.0000	1,844.0000	5.131	0	0	0
14/07/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,482.0000	3,382.0000	(2.872)	0	0	0
14/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	135.0000	141.0000	4.444	0	0	0
14/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	338.0000	296.0000	(12.426)	0	0	0
14/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	711.0000	755.0000	6.188	0	0	0
14/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	998.0000	923.0000	(7.515)	0	0	0
14/07/2009	£ / R	2009/12/14	9.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	467.0000	416.0000	(10.921)	0	0	0
14/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,904.0000	1,813.0000	(4.779)	0	0	0
14/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	674.0000	613.0000	(9.050)	0	0	0
14/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,589.0000	6,485.0000	(1.578)	0	0	0
14/07/2009	£ / R	2009/12/14	14.20	Call	Currency Future	535.0000	565.0000	5.607	0	0	0
14/07/2009	£ / R	2009/12/14	10.60	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
14/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	619.0000	560.0000	(9.532)	0	0	0
14/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	0.0000	7,926.0000	100.000	0	0	0
14/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	852.0000	904.0000	6.103	0	0	0
14/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,179.0000	1,099.0000	(6.785)	0	0	0
14/07/2009	£ / R	2009/12/14	12.35	Put	Currency Future	159.0000	139.0000	(12.579)	0	0	0
14/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	690.0000	733.0000	6.232	0	0	0
14/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	566.0000	598.0000	5.654	0	0	0
14/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	0.0000	5,941.0000	100.000	0	0	0
14/07/2009	£ / R	2009/12/14	17.10	Call	Currency Future	119.0000	124.0000	4.202	0	0	0
14/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	291.0000	305.0000	4.811	0	0	0
14/07/2009	£ / R	2009/12/14	15.50	Call	Currency Future	271.0000	283.0000	4.428	0	0	0
14/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	929.0000	856.0000	(7.858)	0	0	0
14/07/2009	£ / R	2009/12/14	19.75	Call	Currency Future	0.0000	33.0000	100.000	0	0	0
14/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	566.0000	509.0000	(10.071)	0	0	0
14/07/2009	£ / R	2009/12/14	11.10	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
14/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	703.0000	640.0000	(8.962)	0	0	0
14/07/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	19.0000	100.000	0	0	0
14/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	515.0000	461.0000	(10.485)	0	0	0
14/07/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,689.0000	2,791.0000	3.793	0	0	0
14/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	493.0000	520.0000	5.477	0	0	0
14/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	827.0000	877.0000	6.046	0	0	0
14/07/2009	£ / R	2009/12/14	17.50	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
14/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,075.0000	1,138.0000	5.860	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/12/14	17.75	Put	Currency Future	0.0000	3,998.0000	100.000	0	0	0
14/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,142.0000	1,063.0000	(6.918)	0	0	0
14/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,331.0000	1,248.0000	(6.236)	0	0	0
14/07/2009	£ / R	2009/12/14	21.50	Put	Currency Future	7,782.0000	7,678.0000	(1.336)	0	0	0
14/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	339.0000	356.0000	5.015	0	0	0
14/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
14/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	479.0000	505.0000	5.428	0	0	0
14/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,652.0000	1,563.0000	(5.387)	0	0	0
14/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	540.0000	485.0000	(10.185)	0	0	0
14/07/2009	£ / R	2009/12/14	21.70	Put	Currency Future	7,981.0000	7,877.0000	(1.303)	0	0	0
14/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,033.0000	1,941.0000	(4.525)	0	0	0
14/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	703.0000	640.0000	(8.962)	0	0	0
14/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,105.0000	1,027.0000	(7.059)	0	0	0
14/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	797.0000	728.0000	(8.657)	0	0	0
14/07/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,170.0000	1,237.0000	5.726	0	0	0
14/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	430.0000	453.0000	5.349	0	0	0
14/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	466.0000	491.0000	5.365	0	0	0
14/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	479.0000	505.0000	5.428	0	0	0
14/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	690.0000	733.0000	6.232	0	0	0
14/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	283.0000	245.0000	(13.428)	0	0	0
14/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,665.0000	3,768.0000	2.810	0	0	0
14/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	634.0000	670.0000	5.678	0	0	0
14/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	249.0000	220.0000	(11.647)	0	0	0
14/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	441.0000	465.0000	5.442	0	0	0
14/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	4,106.0000	4,208.0000	2.484	0	0	0
14/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,254.0000	1,173.0000	(6.459)	0	0	0
14/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
14/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,798.0000	5,695.0000	(1.776)	0	0	0
14/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,236.0000	1,312.0000	6.149	0	0	0
14/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	963.0000	889.0000	(7.684)	0	0	0
14/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,045.0000	1,107.0000	5.933	0	0	0
14/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	2,156.0000	2,257.0000	4.685	0	0	0
14/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,861.0000	3,759.0000	(2.642)	0	0	0
14/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,016.0000	1,076.0000	5.906	0	0	0
14/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	551.0000	581.0000	5.445	0	0	0
14/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
14/07/2009	£ / R	2009/12/14	13.25	Call	Currency Future	931.0000	987.0000	6.015	0	0	0
14/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,331.0000	1,248.0000	(6.236)	0	0	0
14/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	756.0000	802.0000	6.085	0	0	0
14/07/2009	£ / R	2009/12/14	13.05	Put	Currency Future	358.0000	314.0000	(12.291)	0	0	0
14/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	418.0000	440.0000	5.263	0	0	0
14/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	619.0000	560.0000	(9.532)	0	0	0
14/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	378.0000	333.0000	(11.905)	0	0	0
14/07/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,409.0000	1,325.0000	(5.962)	0	0	0
14/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	827.0000	877.0000	6.046	0	0	0
14/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	319.0000	278.0000	(12.853)	0	0	0
14/07/2009	£ / R	2009/12/14	17.75	Call	Currency Future	0.0000	90.0000	100.000	0	0	0
14/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	634.0000	670.0000	5.678	0	0	0
14/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	829.0000	759.0000	(8.444)	0	0	0
14/07/2009	£ / R	2009/12/14	15.75	Call	Currency Future	0.0000	251.0000	100.000	0	0	0
14/07/2009	£ / R	2009/12/14	14.75	Call	Currency Future	396.0000	417.0000	5.303	0	0	0
14/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	616.0000	651.0000	5.682	0	0	0
14/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	444.0000	394.0000	(11.261)	0	0	0
14/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,293.0000	1,210.0000	(6.419)	0	0	0
14/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	540.0000	485.0000	(10.185)	0	0	0
14/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,106.0000	1,171.0000	5.877	0	0	0
14/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	797.0000	728.0000	(8.657)	0	0	0
14/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
14/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	322.0000	338.0000	4.969	0	0	0
14/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,735.0000	1,645.0000	(5.187)	0	0	0
14/07/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,033.0000	957.0000	(7.357)	0	0	0
14/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
14/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,529.0000	1,443.0000	(5.625)	0	0	0
14/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	366.0000	385.0000	5.191	0	0	0
14/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	521.0000	549.0000	5.374	0	0	0
14/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	1,311.0000	1,389.0000	5.950	0	0	0
14/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	3,128.0000	3,230.0000	3.261	0	0	0
14/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	252.0000	263.0000	4.365	0	0	0
14/07/2009	£ / R	2009/12/14	11.70	Call	Currency Future	2,108.0000	2,209.0000	4.791	0	0	0
14/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
14/07/2009	£ / R	2009/12/14	10.70	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R 2009/12/14	9.70	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
14/07/2009	£ / R 2009/12/14	12.65	Put	Currency Future	224.0000	197.0000	(12.054)	0	0	0
14/07/2009	£ / R 2009/12/14	9.70	Call	Currency Future	4,058.0000	4,159.0000	2.489	0	0	0
14/07/2009	£ / R 2009/12/14	15.70	Call	Currency Future	246.0000	257.0000	4.472	0	0	0
14/07/2009	£ / R 2009/12/14	17.70	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
14/07/2009	£ / R 2009/12/14	21.70	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/07/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,209.0000	2,115.0000	(4.255)	0	0	0
14/07/2009	£ / R 2009/12/14	19.70	Put	Currency Future	5,995.0000	5,892.0000	(1.718)	0	0	0
14/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,142.0000	1,063.0000	(6.918)	0	0	0
14/07/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,052.0000	3,950.0000	(2.517)	0	0	0
14/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	418.0000	440.0000	5.263	0	0	0
14/07/2009	£ / R 2009/12/14	19.70	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
14/07/2009	£ / R 2009/12/14	21.65	Put	Currency Future	7,932.0000	7,827.0000	(1.324)	0	0	0
14/07/2009	£ / R 2009/12/14	10.70	Call	Currency Future	3,079.0000	3,181.0000	3.313	0	0	0
14/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	829.0000	759.0000	(8.444)	0	0	0
14/07/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,164.0000	2,071.0000	(4.298)	0	0	0
14/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	551.0000	581.0000	5.445	0	0	0
14/07/2009	£ / R 2009/12/14	19.65	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
14/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	963.0000	889.0000	(7.684)	0	0	0
14/07/2009	£ / R 2009/12/14	19.65	Put	Currency Future	5,946.0000	5,842.0000	(1.749)	0	0	0
14/07/2009	£ / R 2009/12/14	15.75	Put	Currency Future	0.0000	2,159.0000	100.000	0	0	0
14/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	616.0000	651.0000	5.682	0	0	0
14/07/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,004.0000	3,902.0000	(2.547)	0	0	0
14/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	652.0000	689.0000	5.675	0	0	0
14/07/2009	£ / R 2009/12/14	21.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	765.0000	697.0000	(8.889)	0	0	0
14/07/2009	£ / R 2009/12/14	17.65	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
14/07/2009	£ / R 2009/12/14	10.75	Put	Currency Future	0.0000	40.0000	100.000	0	0	0
14/07/2009	£ / R 2009/12/14	11.75	Call	Currency Future	0.0000	2,161.0000	100.000	0	0	0
14/07/2009	£ / R 2009/12/14	11.75	Put	Currency Future	0.0000	68.0000	100.000	0	0	0
14/07/2009	£ / R 2009/12/14	10.75	Call	Currency Future	0.0000	3,132.0000	100.000	0	0	0
14/07/2009	£ / R 2009/12/14	14.00	Put	Currency Future	862.0000	790.0000	(8.353)	0	0	0
14/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,138.0000	1,204.0000	5.800	0	0	0
14/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	0.0000	19.0000	100.000	0	0	0
14/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	441.0000	465.0000	5.442	0	0	0
14/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	599.0000	633.0000	5.676	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2009/12/14	9.75	Call	Currency Future	0.0000	4,111.0000	100.000	0	0	0
14/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,254.0000	1,173.0000	(6.459)	0	0	0
14/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	357.0000	375.0000	5.042	0	0	0
14/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,138.0000	1,204.0000	5.800	0	0	0
14/07/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,570.0000	1,483.0000	(5.541)	0	0	0
14/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,273.0000	1,350.0000	6.049	0	0	0
14/07/2009	£ / R	2009/12/14	12.70	Put	Currency Future	236.0000	208.0000	(11.864)	0	0	0
14/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,349.0000	1,428.0000	5.856	0	0	0
14/07/2009	£ / R	2009/12/14	12.60	Put	Currency Future	212.0000	186.0000	(12.264)	0	0	0
14/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	301.0000	261.0000	(13.289)	0	0	0
14/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	301.0000	261.0000	(13.289)	0	0	0
14/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	491.0000	439.0000	(10.591)	0	0	0
14/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	878.0000	931.0000	6.036	0	0	0
14/07/2009	£ / R	2010/03/15			Currency Future	13.9699	14.0727	0.736	0.0000	0.0000	27
14/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	112.0000	102.0000	(8.929)	0	0	0
14/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,540.0000	4,640.0000	2.203	0	0	0
14/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	537.0000	486.0000	(9.497)	0	0	0
14/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,377.0000	3,477.0000	2.961	0	0	0
14/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	489.0000	506.0000	3.476	0	0	0
14/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,207.0000	1,259.0000	4.308	0	0	0
14/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
14/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	1,970.0000	1,883.0000	(4.416)	0	0	0
14/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,686.0000	4,786.0000	2.134	0	0	0
14/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,432.0000	2,525.0000	3.824	0	0	0
14/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,713.0000	3,617.0000	(2.586)	0	0	0
14/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	988.0000	1,030.0000	4.251	0	0	0
14/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
14/07/2009	£ / R	2010/03/15	15.65	Call	Currency Future	454.0000	469.0000	3.304	0	0	0
14/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	242.0000	214.0000	(11.570)	0	0	0
14/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,718.0000	3,818.0000	2.690	0	0	0
14/07/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,897.0000	3,800.0000	(2.489)	0	0	0
14/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	232.0000	239.0000	3.017	0	0	0
14/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
14/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
14/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,614.0000	1,685.0000	4.399	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,595.0000	5,495.0000	(1.787)	0	0	0
14/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,353.0000	1,275.0000	(5.765)	0	0	0
14/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
14/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,010.0000	1,053.0000	4.257	0	0	0
14/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	86.0000	79.0000	(8.140)	0	0	0
14/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	672.0000	698.0000	3.869	0	0	0
14/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
14/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,762.0000	1,837.0000	4.257	0	0	0
14/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,756.0000	2,851.0000	3.447	0	0	0
14/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	294.0000	263.0000	(10.544)	0	0	0
14/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	96.0000	88.0000	(8.333)	0	0	0
14/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	310.0000	321.0000	3.548	0	0	0
14/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,616.0000	2,711.0000	3.631	0	0	0
14/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
14/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,080.0000	1,126.0000	4.259	0	0	0
14/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	7,818.0000	7,717.0000	(1.292)	0	0	0
14/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,134.0000	2,046.0000	(4.124)	0	0	0
14/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,108.0000	4,206.0000	2.386	0	0	0
14/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,572.0000	3,672.0000	2.800	0	0	0
14/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	609.0000	555.0000	(8.867)	0	0	0
14/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	217.0000	223.0000	2.765	0	0	0
14/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
14/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	1,129.0000	1,178.0000	4.340	0	0	0
14/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	5,884.0000	5,783.0000	(1.717)	0	0	0
14/07/2009	£ / R	2010/03/15	16.65	Put	Currency Future	2,990.0000	2,898.0000	(3.077)	0	0	0
14/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
14/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
14/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,347.0000	4,446.0000	2.277	0	0	0
14/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,877.0000	1,955.0000	4.156	0	0	0
14/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,691.0000	5,591.0000	(1.757)	0	0	0
14/07/2009	£ / R	2010/03/15	10.45	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
14/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
14/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	740.0000	681.0000	(7.973)	0	0	0
14/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	768.0000	707.0000	(7.943)	0	0	0
14/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,134.0000	3,233.0000	3.159	0	0	0
14/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	44.0000	47.0000	6.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,622.0000	7,522.0000	(1.312)	0	0	0
14/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	660.0000	604.0000	(8.485)	0	0	0
14/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,524.0000	7,424.0000	(1.329)	0	0	0
14/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
14/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,104.0000	1,152.0000	4.348	0	0	0
14/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	924.0000	963.0000	4.221	0	0	0
14/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	207.0000	182.0000	(12.077)	0	0	0
14/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	854.0000	790.0000	(7.494)	0	0	0
14/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,056.0000	1,102.0000	4.356	0	0	0
14/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	778.0000	809.0000	3.985	0	0	0
14/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	966.0000	1,007.0000	4.244	0	0	0
14/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,108.0000	1,036.0000	(6.498)	0	0	0
14/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	109.0000	112.0000	2.752	0	0	0
14/07/2009	£ / R	2010/03/15	14.05	Call	Currency Future	866.0000	901.0000	4.042	0	0	0
14/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	686.0000	629.0000	(8.309)	0	0	0
14/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	796.0000	735.0000	(7.663)	0	0	0
14/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	946.0000	878.0000	(7.188)	0	0	0
14/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
14/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,029.0000	5,928.0000	(1.675)	0	0	0
14/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,451.0000	5,351.0000	(1.835)	0	0	0
14/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,739.0000	5,639.0000	(1.742)	0	0	0
14/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
14/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,671.0000	7,571.0000	(1.304)	0	0	0
14/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	7,965.0000	7,864.0000	(1.268)	0	0	0
14/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
14/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	121.0000	124.0000	2.479	0	0	0
14/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	635.0000	579.0000	(8.819)	0	0	0
14/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
14/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,523.0000	2,617.0000	3.726	0	0	0
14/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	825.0000	762.0000	(7.636)	0	0	0
14/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	884.0000	819.0000	(7.353)	0	0	0
14/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,474.0000	3,574.0000	2.879	0	0	0
14/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	245.0000	252.0000	2.857	0	0	0
14/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	7,916.0000	7,815.0000	(1.276)	0	0	0
14/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	104.0000	95.0000	(8.654)	0	0	0
14/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	355.0000	367.0000	3.380	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
14/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	945.0000	985.0000	4.233	0	0	0
14/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	904.0000	942.0000	4.204	0	0	0
14/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,444.0000	4,543.0000	2.228	0	0	0
14/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,685.0000	2,594.0000	(3.389)	0	0	0
14/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
14/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,687.0000	1,760.0000	4.327	0	0	0
14/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,575.0000	3,480.0000	(2.657)	0	0	0
14/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	471.0000	487.0000	3.397	0	0	0
14/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
14/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,204.0000	2,295.0000	4.129	0	0	0
14/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	701.0000	728.0000	3.852	0	0	0
14/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,849.0000	1,764.0000	(4.597)	0	0	0
14/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	713.0000	654.0000	(8.275)	0	0	0
14/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	5,980.0000	5,880.0000	(1.672)	0	0	0
14/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	740.0000	681.0000	(7.973)	0	0	0
14/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,805.0000	3,708.0000	(2.549)	0	0	0
14/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,033.0000	1,077.0000	4.259	0	0	0
14/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	283.0000	292.0000	3.180	0	0	0
14/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	2,902.0000	2,810.0000	(3.170)	0	0	0
14/07/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,345.0000	2,255.0000	(3.838)	0	0	0
14/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	322.0000	333.0000	3.416	0	0	0
14/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,378.0000	7,278.0000	(1.355)	0	0	0
14/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	518.0000	536.0000	3.475	0	0	0
14/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	414.0000	428.0000	3.382	0	0	0
14/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,086.0000	3,185.0000	3.208	0	0	0
14/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,051.0000	1,964.0000	(4.242)	0	0	0
14/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
14/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	354.0000	319.0000	(9.887)	0	0	0
14/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,213.0000	3,119.0000	(2.926)	0	0	0
14/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,159.0000	2,250.0000	4.215	0	0	0
14/07/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,281.0000	1,205.0000	(5.933)	0	0	0
14/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	620.0000	642.0000	3.548	0	0	0
14/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	480.0000	497.0000	3.542	0	0	0
14/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	100.0000	91.0000	(9.000)	0	0	0
14/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	254.0000	226.0000	(11.024)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	716.0000	743.0000	3.771	0	0	0
14/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,724.0000	1,798.0000	4.292	0	0	0
14/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,010.0000	1,924.0000	(4.279)	0	0	0
14/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,010.0000	1,053.0000	4.257	0	0	0
14/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,246.0000	1,170.0000	(6.100)	0	0	0
14/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	200.0000	205.0000	2.500	0	0	0
14/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	328.0000	339.0000	3.354	0	0	0
14/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	140.0000	127.0000	(9.286)	0	0	0
14/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,859.0000	2,767.0000	(3.218)	0	0	0
14/07/2009	£ / R	2010/03/15	10.95	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
14/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	228.0000	235.0000	3.070	0	0	0
14/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	595.0000	617.0000	3.697	0	0	0
14/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,280.0000	3,379.0000	3.018	0	0	0
14/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	387.0000	349.0000	(9.819)	0	0	0
14/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	225.0000	231.0000	2.667	0	0	0
14/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,387.0000	2,297.0000	(3.770)	0	0	0
14/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	267.0000	238.0000	(10.861)	0	0	0
14/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,130.0000	4,032.0000	(2.373)	0	0	0
14/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,407.0000	1,472.0000	4.620	0	0	0
14/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	607.0000	629.0000	3.624	0	0	0
14/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	41.0000	35.0000	(14.634)	0	0	0
14/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	323.0000	290.0000	(10.217)	0	0	0
14/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,537.0000	1,457.0000	(5.205)	0	0	0
14/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,575.0000	1,494.0000	(5.143)	0	0	0
14/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	645.0000	669.0000	3.721	0	0	0
14/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,440.0000	1,507.0000	4.653	0	0	0
14/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	407.0000	420.0000	3.194	0	0	0
14/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,543.0000	1,613.0000	4.537	0	0	0
14/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	370.0000	334.0000	(9.730)	0	0	0
14/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,061.0000	4,158.0000	2.389	0	0	0
14/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,340.0000	2,432.0000	3.932	0	0	0
14/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	134.0000	122.0000	(8.955)	0	0	0
14/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	120.0000	110.0000	(8.333)	0	0	0
14/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,251.0000	4,350.0000	2.329	0	0	0
14/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,500.0000	1,420.0000	(5.333)	0	0	0
14/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	196.0000	202.0000	3.061	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,425.0000	1,347.0000	(5.474)	0	0	0
14/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,183.0000	3,282.0000	3.110	0	0	0
14/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,176.0000	4,079.0000	(2.323)	0	0	0
14/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,218.0000	2,129.0000	(4.013)	0	0	0
14/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
14/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	278.0000	286.0000	2.878	0	0	0
14/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	3,990.0000	3,893.0000	(2.431)	0	0	0
14/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,156.0000	4,254.0000	2.358	0	0	0
14/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	438.0000	452.0000	3.196	0	0	0
14/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
14/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	210.0000	216.0000	2.857	0	0	0
14/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,249.0000	2,341.0000	4.091	0	0	0
14/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	299.0000	309.0000	3.344	0	0	0
14/07/2009	£ / R	2010/03/15	11.85	Put	Currency Future	130.0000	118.0000	(9.231)	0	0	0
14/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,079.0000	2,986.0000	(3.020)	0	0	0
14/07/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,474.0000	1,541.0000	4.545	0	0	0
14/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,258.0000	3,164.0000	(2.885)	0	0	0
14/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,302.0000	2,213.0000	(3.866)	0	0	0
14/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	422.0000	435.0000	3.081	0	0	0
14/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,083.0000	3,986.0000	(2.376)	0	0	0
14/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,168.0000	3,075.0000	(2.936)	0	0	0
14/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	203.0000	209.0000	2.956	0	0	0
14/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	288.0000	297.0000	3.125	0	0	0
14/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	0.0000	7,913.0000	100.000	0	0	0
14/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	0.0000	36.0000	100.000	0	0	0
14/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
14/07/2009	£ / R	2010/03/15	9.75	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
14/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,759.0000	3,662.0000	(2.580)	0	0	0
14/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	0.0000	5,976.0000	100.000	0	0	0
14/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
14/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	0.0000	99.0000	100.000	0	0	0
14/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,523.0000	3,623.0000	2.838	0	0	0
14/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,570.0000	2,664.0000	3.658	0	0	0
14/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,492.0000	4,591.0000	2.204	0	0	0
14/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
14/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	25.0000	22.0000	(12.000)	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
14/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,395.0000	4,494.0000	2.253	0	0	0
14/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	659.0000	683.0000	3.642	0	0	0
14/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	116.0000	106.0000	(8.621)	0	0	0
14/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
14/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	309.0000	276.0000	(10.680)	0	0	0
14/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,578.0000	1,649.0000	4.499	0	0	0
14/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,389.0000	1,311.0000	(5.616)	0	0	0
14/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	305.0000	315.0000	3.279	0	0	0
14/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,944.0000	3,847.0000	(2.459)	0	0	0
14/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	213.0000	219.0000	2.817	0	0	0
14/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,035.0000	2,942.0000	(3.064)	0	0	0
14/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	446.0000	460.0000	3.139	0	0	0
14/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,176.0000	2,088.0000	(4.044)	0	0	0
14/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,426.0000	3,525.0000	2.890	0	0	0
14/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	430.0000	444.0000	3.256	0	0	0
14/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,260.0000	2,171.0000	(3.938)	0	0	0
14/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,462.0000	1,383.0000	(5.404)	0	0	0
14/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	293.0000	303.0000	3.413	0	0	0
14/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	206.0000	212.0000	2.913	0	0	0
14/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,036.0000	3,939.0000	(2.403)	0	0	0
14/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,124.0000	3,030.0000	(3.009)	0	0	0
14/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	632.0000	656.0000	3.797	0	0	0
14/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	339.0000	304.0000	(10.324)	0	0	0
14/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,508.0000	1,577.0000	4.576	0	0	0
14/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,328.0000	3,428.0000	3.005	0	0	0
14/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,203.0000	4,302.0000	2.355	0	0	0
14/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
14/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,231.0000	3,331.0000	3.095	0	0	0
14/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
14/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	125.0000	114.0000	(8.800)	0	0	0
14/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,295.0000	2,386.0000	3.965	0	0	0
14/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
14/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,386.0000	2,478.0000	3.856	0	0	0
14/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	316.0000	327.0000	3.481	0	0	0
14/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,299.0000	4,398.0000	2.303	0	0	0
14/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,477.0000	2,571.0000	3.795	0	0	0
14/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	108.0000	98.0000	(9.259)	0	0	0
14/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,317.0000	1,240.0000	(5.847)	0	0	0
14/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,946.0000	2,854.0000	(3.123)	0	0	0
14/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	686.0000	713.0000	3.936	0	0	0
14/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,650.0000	1,723.0000	4.424	0	0	0
14/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	280.0000	250.0000	(10.714)	0	0	0
14/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	221.0000	227.0000	2.715	0	0	0
14/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,851.0000	3,754.0000	(2.519)	0	0	0
14/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	463.0000	478.0000	3.240	0	0	0
14/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,093.0000	2,005.0000	(4.204)	0	0	0
14/07/2009	£ / R	2010/06/14			Currency Future	14.1998	14.3035	0.730	0.0000	0.0000	0
14/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	601.0000	616.0000	2.496	0	0	0
14/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	159.0000	162.0000	1.887	0	0	0
14/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	219.0000	195.0000	(10.959)	0	0	0
14/07/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,124.0000	2,199.0000	3.531	0	0	0
14/07/2009	£ / R	2010/06/14	19.95	Call	Currency Future	190.0000	193.0000	1.579	0	0	0
14/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,184.0000	3,282.0000	3.078	0	0	0
14/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	447.0000	458.0000	2.461	0	0	0
14/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,171.0000	4,073.0000	(2.350)	0	0	0
14/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	274.0000	245.0000	(10.584)	0	0	0
14/07/2009	£ / R	2010/06/14	19.95	Put	Currency Future	5,940.0000	5,839.0000	(1.700)	0	0	0
14/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,147.0000	3,055.0000	(2.923)	0	0	0
14/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,682.0000	2,592.0000	(3.356)	0	0	0
14/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	670.0000	687.0000	2.537	0	0	0
14/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	192.0000	195.0000	1.563	0	0	0
14/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	531.0000	545.0000	2.637	0	0	0
14/07/2009	£ / R	2010/06/14	21.95	Put	Currency Future	7,861.0000	7,759.0000	(1.298)	0	0	0
14/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,490.0000	4,393.0000	(2.160)	0	0	0
14/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,162.0000	2,237.0000	3.469	0	0	0
14/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,070.0000	1,984.0000	(4.155)	0	0	0
14/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,914.0000	1,830.0000	(4.389)	0	0	0
14/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,765.0000	1,831.0000	3.739	0	0	0
14/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,674.0000	4,576.0000	(2.097)	0	0	0
14/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	290.0000	296.0000	2.069	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	321.0000	327.0000	1.869	0	0	0
14/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,541.0000	3,446.0000	(2.683)	0	0	0
14/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,891.0000	2,800.0000	(3.148)	0	0	0
14/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,892.0000	5,792.0000	(1.697)	0	0	0
14/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	757.0000	697.0000	(7.926)	0	0	0
14/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,483.0000	1,534.0000	3.439	0	0	0
14/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	391.0000	400.0000	2.302	0	0	0
14/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,559.0000	6,458.0000	(1.540)	0	0	0
14/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	705.0000	647.0000	(8.227)	0	0	0
14/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	295.0000	301.0000	2.034	0	0	0
14/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	491.0000	503.0000	2.444	0	0	0
14/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	714.0000	733.0000	2.661	0	0	0
14/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,136.0000	1,064.0000	(6.338)	0	0	0
14/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,278.0000	3,184.0000	(2.868)	0	0	0
14/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,445.0000	4,347.0000	(2.205)	0	0	0
14/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,351.0000	2,262.0000	(3.786)	0	0	0
14/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	84.0000	78.0000	(7.143)	0	0	0
14/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	738.0000	758.0000	2.710	0	0	0
14/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	274.0000	280.0000	2.190	0	0	0
14/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	120.0000	122.0000	1.667	0	0	0
14/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
14/07/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,301.0000	6,405.0000	1.651	0	0	0
14/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,838.0000	1,754.0000	(4.570)	0	0	0
14/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,474.0000	3,573.0000	2.850	0	0	0
14/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	415.0000	377.0000	(9.157)	0	0	0
14/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
14/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	540.0000	554.0000	2.593	0	0	0
14/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,876.0000	1,792.0000	(4.478)	0	0	0
14/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,080.0000	3,983.0000	(2.377)	0	0	0
14/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,318.0000	2,398.0000	3.451	0	0	0
14/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,750.0000	5,650.0000	(1.739)	0	0	0
14/07/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,821.0000	4,921.0000	2.074	0	0	0
14/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,640.0000	2,551.0000	(3.371)	0	0	0
14/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	344.0000	351.0000	2.035	0	0	0
14/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	726.0000	745.0000	2.617	0	0	0

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14/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	933.0000	961.0000	3.001	0	0	0
14/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,570.0000	7,468.0000	(1.347)	0	0	0
14/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	200.0000	203.0000	1.500	0	0	0
14/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
14/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,036.0000	1,068.0000	3.089	0	0	0
14/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	3,944.0000	3,847.0000	(2.459)	0	0	0
14/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	282.0000	288.0000	2.128	0	0	0
14/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,655.0000	5,555.0000	(1.768)	0	0	0
14/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,377.0000	3,476.0000	2.932	0	0	0
14/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,307.0000	1,350.0000	3.290	0	0	0
14/07/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,497.0000	3,402.0000	(2.717)	0	0	0
14/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	197.0000	200.0000	1.523	0	0	0
14/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,130.0000	6,029.0000	(1.648)	0	0	0
14/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	330.0000	336.0000	1.818	0	0	0
14/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,665.0000	1,728.0000	3.784	0	0	0
14/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	142.0000	124.0000	(12.676)	0	0	0
14/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,667.0000	7,565.0000	(1.330)	0	0	0
14/07/2009	£ / R	2010/06/14	12.40	Put	Currency Future	286.0000	257.0000	(10.140)	0	0	0
14/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	397.0000	406.0000	2.267	0	0	0
14/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,797.0000	5,697.0000	(1.725)	0	0	0
14/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
14/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	465.0000	424.0000	(8.817)	0	0	0
14/07/2009	£ / R	2010/06/14	19.65	Call	Currency Future	205.0000	208.0000	1.463	0	0	0
14/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,086.0000	2,160.0000	3.547	0	0	0
14/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,355.0000	1,400.0000	3.321	0	0	0
14/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,230.0000	2,142.0000	(3.946)	0	0	0
14/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,720.0000	4,622.0000	(2.076)	0	0	0
14/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	601.0000	616.0000	2.496	0	0	0
14/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,649.0000	2,734.0000	3.209	0	0	0
14/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,582.0000	4,484.0000	(2.139)	0	0	0
14/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	78.0000	72.0000	(7.692)	0	0	0
14/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	583.0000	530.0000	(9.091)	0	0	0
14/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	165.0000	145.0000	(12.121)	0	0	0
14/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	149.0000	131.0000	(12.081)	0	0	0
14/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	399.0000	362.0000	(9.273)	0	0	0
14/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	200.0000	177.0000	(11.500)	0	0	0
14/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	74.0000	70.0000	(5.405)	0	0	0
14/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,868.0000	1,937.0000	3.694	0	0	0
14/07/2009	£ / R	2010/06/14	11.00	Put	Currency Future	81.0000	75.0000	(7.407)	0	0	0
14/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	70.0000	66.0000	(5.714)	0	0	0
14/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,565.0000	2,649.0000	3.275	0	0	0
14/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	894.0000	829.0000	(7.271)	0	0	0
14/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	762.0000	783.0000	2.756	0	0	0
14/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,399.0000	2,480.0000	3.376	0	0	0
14/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,692.0000	2,778.0000	3.195	0	0	0
14/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	116.0000	117.0000	0.862	0	0	0
14/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,762.0000	1,680.0000	(4.654)	0	0	0
14/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
14/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,436.0000	4,535.0000	2.232	0	0	0
14/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	299.0000	305.0000	2.007	0	0	0
14/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	629.0000	645.0000	2.544	0	0	0
14/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,579.0000	4,679.0000	2.184	0	0	0
14/07/2009	£ / R	2010/06/14	20.00	Put	Currency Future	5,987.0000	5,887.0000	(1.670)	0	0	0
14/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	369.0000	333.0000	(9.756)	0	0	0
14/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,281.0000	3,379.0000	2.987	0	0	0
14/07/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,399.0000	4,302.0000	(2.205)	0	0	0
14/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	128.0000	112.0000	(12.500)	0	0	0
14/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	6,052.0000	6,156.0000	1.718	0	0	0
14/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,283.0000	1,326.0000	3.352	0	0	0
14/07/2009	£ / R	2010/06/14	22.00	Call	Currency Future	110.0000	111.0000	0.909	0	0	0
14/07/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,246.0000	4,344.0000	2.308	0	0	0
14/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,778.0000	2,865.0000	3.132	0	0	0
14/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	783.0000	722.0000	(7.791)	0	0	0
14/07/2009	£ / R	2010/06/14	20.00	Call	Currency Future	187.0000	190.0000	1.604	0	0	0
14/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,571.0000	3,671.0000	2.800	0	0	0
14/07/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,018.0000	1,049.0000	3.045	0	0	0
14/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	814.0000	838.0000	2.948	0	0	0
14/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	923.0000	857.0000	(7.151)	0	0	0
14/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,173.0000	1,211.0000	3.240	0	0	0
14/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,799.0000	1,866.0000	3.724	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
14/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,152.0000	1,189.0000	3.212	0	0	0
14/07/2009	£ / R	2010/06/14	22.00	Put	Currency Future	7,910.0000	7,808.0000	(1.290)	0	0	0
14/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,351.0000	2,262.0000	(3.786)	0	0	0
14/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,333.0000	1,257.0000	(5.701)	0	0	0
14/07/2009	£ / R	2010/06/14	10.35	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
14/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	1,054.0000	1,087.0000	3.131	0	0	0
14/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	210.0000	214.0000	1.905	0	0	0
14/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,716.0000	7,613.0000	(1.335)	0	0	0
14/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,717.0000	3,817.0000	2.690	0	0	0
14/07/2009	£ / R	2010/06/14	22.15	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
14/07/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,912.0000	4,012.0000	2.556	0	0	0
14/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,104.0000	1,034.0000	(6.341)	0	0	0
14/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,561.0000	5,461.0000	(1.798)	0	0	0
14/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	262.0000	234.0000	(10.687)	0	0	0
14/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
14/07/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,516.0000	2,426.0000	(3.577)	0	0	0
14/07/2009	£ / R	2010/06/14	9.35	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
14/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	838.0000	775.0000	(7.518)	0	0	0
14/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
14/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,976.0000	2,047.0000	3.593	0	0	0
14/07/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,869.0000	4,970.0000	2.074	0	0	0
14/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	0.0000	181.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,173.0000	1,211.0000	3.240	0	0	0
14/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,168.0000	1,096.0000	(6.164)	0	0	0
14/07/2009	£ / R	2010/06/14	10.10	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
14/07/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,615.0000	1,534.0000	(5.015)	0	0	0
14/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,238.0000	1,278.0000	3.231	0	0	0
14/07/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,675.0000	4,776.0000	2.160	0	0	0
14/07/2009	£ / R	2010/06/14	13.10	Put	Currency Future	501.0000	458.0000	(8.583)	0	0	0
14/07/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,719.0000	3,623.0000	(2.581)	0	0	0
14/07/2009	£ / R	2010/06/14	12.55	Put	Currency Future	326.0000	293.0000	(10.123)	0	0	0
14/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	894.0000	829.0000	(7.271)	0	0	0
14/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	592.0000	607.0000	2.534	0	0	0
14/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	923.0000	857.0000	(7.151)	0	0	0
14/07/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,473.0000	7,371.0000	(1.365)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/06/14	15.05	Call	Currency Future	801.0000	824.0000	2.871	0	0	0
14/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
14/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	566.0000	580.0000	2.473	0	0	0
14/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	575.0000	588.0000	2.261	0	0	0
14/07/2009	£ / R	2010/06/14	17.00	Call	Currency Future	434.0000	444.0000	2.304	0	0	0
14/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,430.0000	1,479.0000	3.427	0	0	12,179
14/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,012.0000	944.0000	(6.719)	0	0	0
14/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,606.0000	5,708.0000	1.819	0	0	0
14/07/2009	£ / R	2010/06/14	17.55	Call	Currency Future	369.0000	377.0000	2.168	0	0	0
14/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,260.0000	1,302.0000	3.333	0	0	0
14/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,152.0000	4,249.0000	2.336	0	0	0
14/07/2009	£ / R	2010/06/14	11.35	Put	Currency Future	104.0000	89.0000	(14.423)	0	0	0
14/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	180.0000	183.0000	1.667	0	0	0
14/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,283.0000	1,326.0000	3.352	0	0	0
14/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	312.0000	318.0000	1.923	0	0	0
14/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,112.0000	1,147.0000	3.147	0	0	0
14/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,601.0000	1,661.0000	3.748	0	0	0
14/07/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,953.0000	3,043.0000	3.048	0	0	0
14/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,651.0000	1,570.0000	(4.906)	0	0	0
14/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,904.0000	1,973.0000	3.624	0	0	0
14/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,262.0000	4,165.0000	(2.276)	0	0	0
14/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	325.0000	332.0000	2.154	0	0	0
14/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	660.0000	677.0000	2.576	0	0	0
14/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	866.0000	802.0000	(7.390)	0	0	0
14/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,056.0000	7,953.0000	(1.279)	0	0	0
14/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	79.0000	74.0000	(6.329)	0	0	0
14/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,194.0000	1,233.0000	3.266	0	0	0
14/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,042.0000	973.0000	(6.622)	0	0	0
14/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,475.0000	2,385.0000	(3.636)	0	0	0
14/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,234.0000	3,141.0000	(2.876)	0	0	0
14/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	811.0000	748.0000	(7.768)	0	0	0
14/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	427.0000	437.0000	2.342	0	0	0
14/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	270.0000	275.0000	1.852	0	0	0
14/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,216.0000	1,255.0000	3.207	0	0	0
14/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,329.0000	3,427.0000	2.944	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R 2010/06/14	17.60	Call	Currency Future	364.0000	371.0000	1.923	0	0	0
14/07/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,392.0000	2,303.0000	(3.721)	0	0	0
14/07/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,200.0000	1,127.0000	(6.083)	0	0	0
14/07/2009	£ / R 2010/06/14	17.15	Put	Currency Future	3,365.0000	3,271.0000	(2.793)	0	0	0
14/07/2009	£ / R 2010/06/14	13.50	Call	Currency Future	1,379.0000	1,426.0000	3.408	0	0	0
14/07/2009	£ / R 2010/06/14	17.60	Put	Currency Future	3,764.0000	3,668.0000	(2.550)	0	0	0
14/07/2009	£ / R 2010/06/14	18.00	Put	Currency Future	4,125.0000	4,028.0000	(2.352)	0	0	0
14/07/2009	£ / R 2010/06/14	13.20	Put	Currency Future	0.0000	493.0000	100.000	0	0	0
14/07/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,863.0000	3,963.0000	2.589	0	0	0
14/07/2009	£ / R 2010/06/14	16.05	Call	Currency Future	583.0000	597.0000	2.401	0	0	0
14/07/2009	£ / R 2010/06/14	11.15	Call	Currency Future	3,136.0000	3,233.0000	3.093	0	0	0
14/07/2009	£ / R 2010/06/14	13.35	Put	Currency Future	607.0000	552.0000	(9.061)	0	0	0
14/07/2009	£ / R 2010/06/14	14.15	Call	Currency Future	1,092.0000	1,127.0000	3.205	0	0	0
14/07/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,735.0000	2,821.0000	3.144	0	0	0
14/07/2009	£ / R 2010/06/14	17.75	Call	Currency Future	348.0000	356.0000	2.299	0	0	0
14/07/2009	£ / R 2010/06/14	13.20	Call	Currency Future	0.0000	1,597.0000	100.000	0	0	0
14/07/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,724.0000	4,824.0000	2.117	0	0	0
14/07/2009	£ / R 2010/06/14	16.05	Put	Currency Future	2,433.0000	2,344.0000	(3.658)	0	0	0
14/07/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,110.0000	2,023.0000	(4.123)	0	0	0
14/07/2009	£ / R 2010/06/14	11.60	Put	Currency Future	135.0000	118.0000	(12.593)	0	0	0
14/07/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,436.0000	1,359.0000	(5.362)	0	0	0
14/07/2009	£ / R 2010/06/14	12.20	Put	Currency Future	0.0000	214.0000	100.000	0	0	0
14/07/2009	£ / R 2010/06/14	10.40	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
14/07/2009	£ / R 2010/06/14	11.15	Put	Currency Future	86.0000	80.0000	(6.977)	0	0	0
14/07/2009	£ / R 2010/06/14	14.05	Call	Currency Future	1,132.0000	1,168.0000	3.180	0	0	0
14/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	190.0000	169.0000	(11.053)	0	0	0
14/07/2009	£ / R 2010/06/14	13.45	Call	Currency Future	1,405.0000	1,452.0000	3.345	0	0	0
14/07/2009	£ / R 2010/06/14	19.10	Call	Currency Future	238.0000	242.0000	1.681	0	0	0
14/07/2009	£ / R 2010/06/14	12.20	Call	Currency Future	0.0000	2,317.0000	100.000	0	0	0
14/07/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,909.0000	2,998.0000	3.059	0	0	0
14/07/2009	£ / R 2010/06/14	12.65	Put	Currency Future	354.0000	320.0000	(9.605)	0	0	0
14/07/2009	£ / R 2010/06/14	14.05	Put	Currency Future	982.0000	914.0000	(6.925)	0	0	0
14/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,440.0000	2,522.0000	3.361	0	0	0
14/07/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,138.0000	5,039.0000	(1.927)	0	0	0
14/07/2009	£ / R 2010/06/14	11.20	Put	Currency Future	0.0000	81.0000	100.000	0	0	0
14/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,585.0000	3,490.0000	(2.650)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	415.0000	424.0000	2.169	0	0	0
14/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	631.0000	575.0000	(8.875)	0	0	0
14/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	448.0000	408.0000	(8.929)	0	0	0
14/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	680.0000	622.0000	(8.529)	0	0	0
14/07/2009	£ / R	2010/06/14	14.00	Put	Currency Future	952.0000	886.0000	(6.933)	0	0	0
14/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,698.0000	1,762.0000	3.769	0	0	0
14/07/2009	£ / R	2010/06/14	14.75	Call	Currency Future	886.0000	912.0000	2.935	0	0	0
14/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	374.0000	382.0000	2.139	0	0	12,179
14/07/2009	£ / R	2010/06/14	14.20	Put	Currency Future	0.0000	1,003.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,674.0000	3,579.0000	(2.586)	0	0	0
14/07/2009	£ / R	2010/06/14	14.20	Call	Currency Future	0.0000	1,107.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	783.0000	722.0000	(7.791)	0	0	0
14/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	0.0000	6,077.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	17.75	Put	Currency Future	3,899.0000	3,802.0000	(2.488)	0	0	0
14/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,194.0000	1,233.0000	3.266	0	0	0
14/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	655.0000	599.0000	(8.550)	0	0	0
14/07/2009	£ / R	2010/06/14	10.20	Put	Currency Future	0.0000	51.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,510.0000	1,565.0000	3.642	0	0	0
14/07/2009	£ / R	2010/06/14	11.20	Call	Currency Future	0.0000	3,185.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	10.20	Call	Currency Future	0.0000	4,155.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,189.0000	2,102.0000	(3.974)	0	0	0
14/07/2009	£ / R	2010/06/14	15.75	Call	Currency Future	639.0000	656.0000	2.660	0	0	0
14/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,456.0000	1,506.0000	3.434	0	0	0
14/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,019.0000	2,927.0000	(3.047)	0	0	0
14/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	1,953.0000	1,868.0000	(4.352)	0	0	0
14/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	515.0000	528.0000	2.524	0	0	0
14/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	468.0000	480.0000	2.564	0	0	0
14/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	0.0000	106.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,765.0000	2,675.0000	(3.255)	0	0	0
14/07/2009	£ / R	2010/06/14	16.40	Call	Currency Future	523.0000	537.0000	2.677	0	0	0
14/07/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,531.0000	4,631.0000	2.207	0	0	0
14/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	560.0000	511.0000	(8.750)	0	0	0
14/07/2009	£ / R	2010/06/14	17.45	Call	Currency Future	380.0000	388.0000	2.105	0	0	0
14/07/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,000.0000	1,031.0000	3.100	0	0	0
14/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,620.0000	3,719.0000	2.735	0	0	0
14/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,630.0000	3,534.0000	(2.645)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R 2010/06/14	15.45	Call	Currency Future	703.0000	721.0000	2.560	0	0	0
14/07/2009	£ / R 2010/06/14	11.40	Put	Currency Future	109.0000	95.0000	(12.844)	0	0	0
14/07/2009	£ / R 2010/06/14	18.45	Put	Currency Future	4,536.0000	4,439.0000	(2.138)	0	0	0
14/07/2009	£ / R 2010/06/14	18.45	Call	Currency Future	286.0000	292.0000	2.098	0	0	0
14/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	229.0000	204.0000	(10.917)	0	0	0
14/07/2009	£ / R 2010/06/14	9.85	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
14/07/2009	£ / R 2010/06/14	17.65	Call	Currency Future	358.0000	366.0000	2.235	0	0	0
14/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	4,105.0000	4,202.0000	2.363	0	0	0
14/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	3,809.0000	3,713.0000	(2.520)	0	0	0
14/07/2009	£ / R 2010/06/14	10.15	Put	Currency Future	55.0000	48.0000	(12.727)	0	0	0
14/07/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,569.0000	1,629.0000	3.824	0	0	0
14/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	2,933.0000	2,842.0000	(3.103)	0	0	0
14/07/2009	£ / R 2010/06/14	18.20	Call	Currency Future	308.0000	314.0000	1.948	0	0	0
14/07/2009	£ / R 2010/06/14	10.85	Call	Currency Future	3,426.0000	3,525.0000	2.890	0	0	0
14/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	483.0000	495.0000	2.484	0	0	0
14/07/2009	£ / R 2010/06/14	18.20	Put	Currency Future	4,308.0000	4,210.0000	(2.275)	0	0	0
14/07/2009	£ / R 2010/06/14	9.85	Call	Currency Future	4,388.0000	4,487.0000	2.256	0	0	0
14/07/2009	£ / R 2010/06/14	13.15	Put	Currency Future	519.0000	475.0000	(8.478)	0	0	0
14/07/2009	£ / R 2010/06/14	17.20	Call	Currency Future	409.0000	418.0000	2.200	0	0	0
14/07/2009	£ / R 2010/06/14	10.85	Put	Currency Future	76.0000	71.0000	(6.579)	0	0	0
14/07/2009	£ / R 2010/06/14	12.15	Call	Currency Future	2,279.0000	2,357.0000	3.423	0	0	0
14/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,649.0000	2,734.0000	3.209	0	0	0
14/07/2009	£ / R 2010/06/14	11.85	Put	Currency Future	173.0000	153.0000	(11.561)	0	0	0
14/07/2009	£ / R 2010/06/14	17.20	Put	Currency Future	3,409.0000	3,314.0000	(2.787)	0	0	0
14/07/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,523.0000	2,606.0000	3.290	0	0	0
14/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
14/07/2009	£ / R 2010/06/14	9.70	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
14/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,571.0000	3,671.0000	2.800	0	0	0
14/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,868.0000	1,937.0000	3.694	0	0	0
14/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	149.0000	131.0000	(12.081)	0	0	0
14/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	762.0000	783.0000	2.756	0	0	0
14/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	369.0000	333.0000	(9.756)	0	0	0
14/07/2009	£ / R 2010/06/14	16.20	Call	Currency Future	558.0000	571.0000	2.330	0	0	0
14/07/2009	£ / R 2010/06/14	16.20	Put	Currency Future	2,558.0000	2,467.0000	(3.557)	0	0	0
14/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	1,762.0000	1,680.0000	(4.654)	0	0	0
14/07/2009	£ / R 2010/06/14	12.95	Put	Currency Future	448.0000	408.0000	(8.929)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,698.0000	1,762.0000	3.769	0	0	0
14/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	190.0000	169.0000	(11.053)	0	0	0
14/07/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,293.0000	4,391.0000	2.283	0	0	0
14/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,329.0000	3,427.0000	2.944	0	0	0
14/07/2009	£ / R	2010/06/14	9.95	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
14/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,440.0000	2,522.0000	3.361	0	0	0
14/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	79.0000	74.0000	(6.329)	0	0	0
14/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
14/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	966.0000	995.0000	3.002	0	0	0
14/07/2009	£ / R	2010/06/14	11.75	Put	Currency Future	157.0000	138.0000	(12.102)	0	0	0
14/07/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,266.0000	1,192.0000	(5.845)	0	0	0
14/07/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,607.0000	2,691.0000	3.222	0	0	0
14/07/2009	£ / R	2010/06/14	15.50	Call	Currency Future	692.0000	710.0000	2.601	0	0	0
14/07/2009	£ / R	2010/06/14	10.75	Put	Currency Future	73.0000	68.0000	(6.849)	0	0	0
14/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	312.0000	281.0000	(9.936)	0	0	0
14/07/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,523.0000	3,622.0000	2.810	0	0	0
14/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	2,012.0000	2,084.0000	3.579	0	0	0
14/07/2009	£ / R	2010/06/14	9.75	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
14/07/2009	£ / R	2010/06/14	11.50	Put	Currency Future	122.0000	106.0000	(13.115)	0	0	0
14/07/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,834.0000	1,901.0000	3.653	0	0	0
14/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,766.0000	3,866.0000	2.655	0	0	0
14/07/2009	£ / R	2010/06/14	12.75	Put	Currency Future	384.0000	347.0000	(9.635)	0	0	0
14/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
14/07/2009	£ / R	2010/06/14	15.25	Call	Currency Future	750.0000	770.0000	2.667	0	0	0
14/07/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,821.0000	2,909.0000	3.119	0	0	0
14/07/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,800.0000	1,717.0000	(4.611)	0	0	0
14/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	1,992.0000	1,906.0000	(4.317)	0	0	0
14/07/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,354.0000	4,256.0000	(2.251)	0	0	0
14/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	507.0000	520.0000	2.564	0	0	0
14/07/2009	£ / R	2010/06/14	18.25	Call	Currency Future	303.0000	310.0000	2.310	0	0	0
14/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,807.0000	2,716.0000	(3.242)	0	0	0
14/07/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,483.0000	4,583.0000	2.231	0	0	0
14/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	385.0000	394.0000	2.338	0	0	0
14/07/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,453.0000	3,358.0000	(2.751)	0	0	0
14/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,723.0000	2,633.0000	(3.305)	0	0	0
14/07/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,599.0000	2,509.0000	(3.463)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	£ / R	2010/06/14	16.25	Call	Currency Future	549.0000	563.0000	2.550	0	0	0
14/07/2009	£ / R	2010/06/14	17.25	Call	Currency Future	403.0000	412.0000	2.233	0	0	0
14/07/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,340.0000	4,439.0000	2.281	0	0	0
14/07/2009	£ / R	2010/06/14	22.20	Put	Currency Future	0.0000	8,002.0000	100.000	0	0	0
14/07/2009	£ / R	2010/06/14	9.90	Put	Currency Future	41.0000	35.0000	(14.634)	0	0	0
14/07/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,481.0000	2,564.0000	3.345	0	0	0
14/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	431.0000	392.0000	(9.049)	0	0	0
14/07/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,731.0000	1,796.0000	3.755	0	0	0
14/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	182.0000	160.0000	(12.088)	0	0	0
14/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,628.0000	4,530.0000	(2.118)	0	0	0
14/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,199.0000	4,296.0000	2.310	0	0	0
14/07/2009	£ / R	2010/06/14	10.05	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
14/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	499.0000	511.0000	2.405	0	0	0
14/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,031.0000	1,945.0000	(4.234)	0	0	0
14/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,849.0000	2,758.0000	(3.194)	0	0	0
14/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	278.0000	284.0000	2.158	0	0	0
14/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	681.0000	699.0000	2.643	0	0	0
14/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,633.0000	1,694.0000	3.735	0	0	0
14/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,232.0000	3,330.0000	3.032	0	0	0
14/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	483.0000	441.0000	(8.696)	0	0	0
14/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	82.0000	77.0000	(6.098)	0	0	0
14/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	209.0000	186.0000	(11.005)	0	0	0
14/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,359.0000	2,439.0000	3.391	0	0	0
14/07/2009	€ / R	2009/09/14			Currency Future	11.6897	11.6694	(0.174)	11.6100	11.5700	21,966
14/07/2009	€ / R	2009/09/14	11.70	Call	Currency Future	369.0000	352.0000	(4.607)	0	0	0
14/07/2009	€ / R	2009/09/14	15.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	€ / R	2009/09/14	14.15	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
14/07/2009	€ / R	2009/09/14	11.95	Call	Currency Future	275.0000	260.0000	(5.455)	0	0	0
14/07/2009	€ / R	2009/09/14	13.15	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
14/07/2009	€ / R	2009/09/14	8.70	Call	Currency Future	0.0000	2,970.0000	100.000	0	0	0
14/07/2009	€ / R	2009/09/14	11.70	Put	Currency Future	379.0000	383.0000	1.055	0	0	0
14/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,482.0000	2,500.0000	0.725	0	0	0
14/07/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,165.0000	1,177.0000	1.030	0	0	0
14/07/2009	€ / R	2009/09/14	10.70	Put	Currency Future	43.0000	45.0000	4.651	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	440.0000	422.0000	(4.091)	0	0	0
14/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	1,032.0000	1,014.0000	(1.744)	0	0	0
14/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
14/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	0.0000	1,979.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	300.0000	303.0000	1.000	0	0	0
14/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	2,098.0000	2,077.0000	(1.001)	0	0	0
14/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	470.0000	475.0000	1.064	0	0	0
14/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,580.0000	2,598.0000	0.698	0	0	0
14/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	502.0000	507.0000	0.996	0	0	0
14/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	104.0000	97.0000	(6.731)	0	0	0
14/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	325.0000	328.0000	0.923	0	0	0
14/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,384.0000	2,402.0000	0.755	0	0	0
14/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	292.0000	277.0000	(5.137)	0	0	0
14/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
14/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	947.0000	930.0000	(1.795)	0	0	0
14/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,388.0000	1,402.0000	1.009	0	0	0
14/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	0.0000	8,031.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	3,916.0000	3,936.0000	0.511	0	0	0
14/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,297.0000	1,311.0000	1.079	0	0	0
14/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,806.0000	1,823.0000	0.941	0	0	0
14/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	0.0000	4,035.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	310.0000	294.0000	(5.161)	0	0	0
14/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,901.0000	1,918.0000	0.894	0	0	0
14/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	535.0000	541.0000	1.121	0	0	0
14/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,559.0000	1,537.0000	(1.411)	0	0	0
14/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	232.0000	234.0000	0.862	0	0	0
14/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
14/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
14/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	3,090.0000	3,070.0000	(0.647)	0	0	0
14/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	521.0000	503.0000	(3.455)	0	0	0
14/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,209.0000	1,222.0000	1.075	0	0	0
14/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,433.0000	1,448.0000	1.047	0	0	0
14/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	253.0000	256.0000	1.186	0	0	0
14/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
14/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,469.0000	3,488.0000	0.548	0	0	0
14/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,525.0000	1,540.0000	0.984	0	0	0
14/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	493.0000	475.0000	(3.651)	0	0	0
14/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	415.0000	397.0000	(4.337)	0	0	0
14/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	439.0000	443.0000	0.911	0	0	0
14/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
14/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	348.0000	332.0000	(4.598)	0	0	0
14/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,460.0000	5,481.0000	0.385	0	0	0
14/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
14/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	715.0000	697.0000	(2.517)	0	0	0
14/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	391.0000	373.0000	(4.604)	0	0	0
14/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	111.0000	103.0000	(7.207)	0	0	0
14/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	408.0000	412.0000	0.980	0	0	0
14/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	352.0000	354.0000	0.568	0	0	0
14/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,121.0000	1,134.0000	1.160	0	0	0
14/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,460.0000	7,481.0000	0.282	0	0	0
14/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
14/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	0.0000	3,969.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	7,910.0000	7,931.0000	0.265	0	0	0
14/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
14/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	415.0000	397.0000	(4.337)	0	0	0
14/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	259.0000	245.0000	(5.405)	0	0	0
14/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
14/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	551.0000	533.0000	(3.267)	0	0	0
14/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	5,910.0000	5,931.0000	0.355	0	0	0
14/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,571.0000	1,587.0000	1.018	0	0	0
14/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	211.0000	213.0000	0.948	0	0	0
14/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	7,860.0000	7,881.0000	0.267	0	0	0
14/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	502.0000	507.0000	0.996	0	0	0
14/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,542.0000	2,521.0000	(0.826)	0	0	0
14/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	125.0000	128.0000	2.400	0	0	0
14/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	5,860.0000	5,881.0000	0.358	0	0	0
14/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	569.0000	576.0000	1.230	0	0	0
14/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,540.0000	3,519.0000	(0.593)	0	0	0
14/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
14/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	788.0000	771.0000	(2.157)	0	0	0
14/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	3,817.0000	3,836.0000	0.498	0	0	0
14/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	292.0000	277.0000	(5.137)	0	0	0
14/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,525.0000	1,540.0000	0.984	0	0	0
14/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	0.0000	6,031.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	253.0000	256.0000	1.186	0	0	0
14/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	646.0000	628.0000	(2.786)	0	0	0
14/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	7,810.0000	7,831.0000	0.269	0	0	0
14/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	521.0000	503.0000	(3.455)	0	0	0
14/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	156.0000	159.0000	1.923	0	0	0
14/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	5,810.0000	5,831.0000	0.361	0	0	0
14/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	4,140.0000	4,119.0000	(0.507)	0	0	0
14/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	328.0000	312.0000	(4.878)	0	0	0
14/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	211.0000	213.0000	0.948	0	0	0
14/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	232.0000	234.0000	0.862	0	0	0
14/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	680.0000	662.0000	(2.647)	0	0	0
14/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	325.0000	328.0000	0.923	0	0	0
14/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	140.0000	143.0000	2.143	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	1,221.0000	1,200.0000	(1.720)	0	0	0
14/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	310.0000	294.0000	(5.161)	0	0	0
14/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	3,140.0000	3,120.0000	(0.637)	0	0	0
14/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,997.0000	2,014.0000	0.851	0	0	0
14/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	470.0000	475.0000	1.064	0	0	0
14/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	551.0000	533.0000	(3.267)	0	0	0
14/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,540.0000	4,519.0000	(0.463)	0	0	0
14/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,901.0000	1,918.0000	0.894	0	0	0
14/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	4,190.0000	4,169.0000	(0.501)	0	0	0
14/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,433.0000	2,451.0000	0.740	0	0	0
14/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
14/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	493.0000	475.0000	(3.651)	0	0	0
14/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	3,190.0000	3,170.0000	(0.627)	0	0	0
14/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
14/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	613.0000	595.0000	(2.936)	0	0	0
14/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	3,866.0000	3,886.0000	0.517	0	0	0
14/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
14/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,854.0000	1,870.0000	0.863	0	0	0
14/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
14/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
14/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,335.0000	2,353.0000	0.771	0	0	0
14/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,171.0000	3,190.0000	0.599	0	0	0
14/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	98.0000	101.0000	3.061	0	0	0
14/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	2,196.0000	2,175.0000	(0.956)	0	0	0
14/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,174.0000	1,152.0000	(1.874)	0	0	0
14/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,141.0000	2,159.0000	0.841	0	0	0
14/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,310.0000	7,331.0000	0.287	0	0	0
14/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,147.0000	2,126.0000	(0.978)	0	0	0
14/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,665.0000	1,681.0000	0.961	0	0	0
14/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
14/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	581.0000	563.0000	(3.098)	0	0	0
14/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	14.00	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
14/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,479.0000	1,494.0000	1.014	0	0	0
14/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,690.0000	3,669.0000	(0.569)	0	0	0
14/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,665.0000	1,681.0000	0.961	0	0	0
14/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,531.0000	2,549.0000	0.711	0	0	0
14/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	191.0000	194.0000	1.571	0	0	0
14/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,238.0000	2,256.0000	0.804	0	0	0
14/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
14/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,093.0000	2,110.0000	0.812	0	0	0
14/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	906.0000	888.0000	(1.987)	0	0	0
14/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
14/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
14/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	680.0000	662.0000	(2.647)	0	0	0
14/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,997.0000	2,014.0000	0.851	0	0	0
14/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,590.0000	5,569.0000	(0.376)	0	0	0
14/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	466.0000	448.0000	(3.863)	0	0	0
14/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	866.0000	848.0000	(2.079)	0	0	0
14/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
14/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,419.0000	3,438.0000	0.556	0	0	0
14/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
14/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,433.0000	1,448.0000	1.047	0	0	0
14/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,911.0000	4,932.0000	0.428	0	0	0
14/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	952.0000	962.0000	1.050	0	0	0
14/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,240.0000	4,219.0000	(0.495)	0	0	0

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14/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
14/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	173.0000	176.0000	1.734	0	0	0
14/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
14/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,290.0000	5,269.0000	(0.397)	0	0	0
14/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,759.0000	1,775.0000	0.910	0	0	0
14/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,126.0000	1,105.0000	(1.865)	0	0	0
14/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,269.0000	1,248.0000	(1.655)	0	0	0
14/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,287.0000	2,305.0000	0.787	0	0	0
14/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
14/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	989.0000	972.0000	(1.719)	0	0	0
14/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	276.0000	279.0000	1.087	0	0	0
14/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,310.0000	5,332.0000	0.414	0	0	0
14/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
14/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	4,390.0000	4,369.0000	(0.478)	0	0	0
14/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,410.0000	6,431.0000	0.328	0	0	0
14/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	111.0000	114.0000	2.703	0	0	0
14/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,090.0000	4,069.0000	(0.513)	0	0	0
14/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,741.0000	2,720.0000	(0.766)	0	0	0
14/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	751.0000	733.0000	(2.397)	0	0	0
14/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,592.0000	2,571.0000	(0.810)	0	0	0
14/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
14/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,710.0000	6,731.0000	0.313	0	0	0
14/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
14/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	352.0000	354.0000	0.568	0	0	0
14/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,740.0000	5,719.0000	(0.366)	0	0	0
14/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	10.0000	9.0000	(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
14/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	391.0000	373.0000	(4.604)	0	0	0
14/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,320.0000	3,339.0000	0.572	0	0	0
14/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,717.0000	3,737.0000	0.538	0	0	0
14/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,705.0000	1,684.0000	(1.232)	0	0	0
14/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,270.0000	3,290.0000	0.612	0	0	0
14/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	141.0000	132.0000	(6.383)	0	0	100
14/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,260.0000	6,281.0000	0.335	0	0	0
14/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,210.0000	5,232.0000	0.422	0	0	0
14/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,390.0000	3,369.0000	(0.619)	0	0	0
14/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,761.0000	4,783.0000	0.462	0	0	0
14/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,790.0000	3,769.0000	(0.554)	0	0	0
14/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	230.0000	217.0000	(5.652)	0	0	0
14/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,690.0000	4,669.0000	(0.448)	0	0	0
14/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,393.0000	2,373.0000	(0.836)	0	0	0
14/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	640.0000	647.0000	1.094	0	0	0
14/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	76.0000	79.0000	3.947	0	0	0
14/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,610.0000	7,631.0000	0.276	0	0	0
14/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	150.0000	140.0000	(6.667)	0	0	0
14/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,295.0000	2,274.0000	(0.915)	0	0	0
14/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,691.0000	2,671.0000	(0.743)	0	0	0
14/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,610.0000	5,631.0000	0.374	0	0	0
14/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
14/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	1.0000	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
14/07/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,209.0000	1,222.0000	1.075	0	0	0
14/07/2009	€ / R	2009/09/14	15.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	€ / R	2009/09/14	9.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/07/2009	€ / R	2009/09/14	10.30	Call	Currency Future	1,413.0000	1,392.0000	(1.486)	0	0	0
14/07/2009	€ / R	2009/09/14	12.25	Put	Currency Future	752.0000	761.0000	1.197	0	0	0
14/07/2009	€ / R	2009/09/14	10.30	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
14/07/2009	€ / R	2009/09/14	15.30	Put	Currency Future	3,618.0000	3,637.0000	0.525	0	0	0
14/07/2009	€ / R	2009/09/14	12.05	Put	Currency Future	604.0000	611.0000	1.159	0	0	0
14/07/2009	€ / R	2009/09/14	12.25	Call	Currency Future	192.0000	180.0000	(6.250)	0	0	0
14/07/2009	€ / R	2009/09/14	12.05	Call	Currency Future	244.0000	230.0000	(5.738)	0	0	0
14/07/2009	€ / R	2009/09/14	12.45	Put	Currency Future	910.0000	921.0000	1.209	0	0	0
14/07/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,078.0000	1,090.0000	1.113	0	0	0
14/07/2009	€ / R	2009/09/14	12.65	Call	Currency Future	118.0000	110.0000	(6.780)	0	0	0
14/07/2009	€ / R	2009/09/14	15.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	€ / R	2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R	2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R	2009/09/14	7.25	Call	Currency Future	4,440.0000	4,419.0000	(0.473)	0	0	0
14/07/2009	€ / R	2009/09/14	8.25	Call	Currency Future	3,440.0000	3,419.0000	(0.610)	0	0	0
14/07/2009	€ / R	2009/09/14	12.30	Put	Currency Future	791.0000	800.0000	1.138	0	0	0
14/07/2009	€ / R	2009/09/14	12.40	Put	Currency Future	870.0000	880.0000	1.149	0	0	0
14/07/2009	€ / R	2009/09/14	12.40	Call	Currency Future	160.0000	149.0000	(6.875)	0	0	0
14/07/2009	€ / R	2009/09/14	19.25	Put	Currency Future	7,560.0000	7,581.0000	0.278	0	0	0
14/07/2009	€ / R	2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	€ / R	2009/09/14	9.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	€ / R	2009/09/14	17.25	Put	Currency Future	5,560.0000	5,581.0000	0.378	0	0	0
14/07/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,035.0000	1,047.0000	1.159	0	0	0
14/07/2009	€ / R	2009/09/14	17.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	€ / R	2009/09/14	9.25	Call	Currency Future	2,443.0000	2,422.0000	(0.860)	0	0	0
14/07/2009	€ / R	2009/09/14	15.25	Put	Currency Future	3,568.0000	3,588.0000	0.561	0	0	0
14/07/2009	€ / R	2009/09/14	10.95	Call	Currency Future	826.0000	809.0000	(2.058)	0	0	0
14/07/2009	€ / R	2009/09/14	12.60	Call	Currency Future	125.0000	116.0000	(7.200)	0	0	0
14/07/2009	€ / R	2009/09/14	10.25	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/07/2009	€ / R	2009/09/14	12.30	Call	Currency Future	180.0000	169.0000	(6.111)	0	0	0
14/07/2009	€ / R	2009/09/14	10.25	Call	Currency Future	1,462.0000	1,440.0000	(1.505)	0	0	0
14/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
14/07/2009	€ / R	2009/09/14	13.60	Call	Currency Future	39.0000	35.0000	(10.256)	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
14/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,712.0000	1,728.0000	0.935	0	0	0
14/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
14/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,712.0000	1,728.0000	0.935	0	0	0
14/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,759.0000	1,775.0000	0.910	0	0	0
14/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
14/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
14/07/2009	€ / R 2009/09/14	10.95	Put	Currency Future	87.0000	90.0000	3.448	0	0	0
14/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,949.0000	1,966.0000	0.872	0	0	0
14/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,618.0000	1,634.0000	0.989	0	0	0
14/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,238.0000	2,256.0000	0.804	0	0	0
14/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
14/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,190.0000	2,207.0000	0.776	0	0	0
14/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
14/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,045.0000	2,062.0000	0.831	0	0	0
14/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
14/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
14/07/2009	€ / R 2009/09/14	12.95	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
14/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,253.0000	1,266.0000	1.038	0	0	0
14/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
14/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,297.0000	1,311.0000	1.079	0	0	0
14/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
14/07/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,342.0000	1,356.0000	1.043	0	0	0
14/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
14/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,479.0000	1,494.0000	1.014	0	0	0
14/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,190.0000	2,207.0000	0.776	0	0	0
14/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,433.0000	2,451.0000	0.740	0	0	0
14/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,924.0000	2,943.0000	0.650	0	0	0
14/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,949.0000	1,966.0000	0.872	0	0	0
14/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
14/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,727.0000	2,746.0000	0.697	0	0	0
14/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
14/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,141.0000	2,159.0000	0.841	0	0	0
14/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
14/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,629.0000	2,647.0000	0.685	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
14/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,727.0000	2,746.0000	0.697	0	0	0
14/07/2009	€ / R	2009/09/14	14.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
14/07/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,825.0000	2,844.0000	0.673	0	0	0
14/07/2009	€ / R	2009/09/14	14.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,629.0000	2,647.0000	0.685	0	0	0
14/07/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,035.0000	1,047.0000	1.159	0	0	0
14/07/2009	€ / R	2009/09/14	12.35	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0
14/07/2009	€ / R	2009/09/14	12.55	Put	Currency Future	993.0000	1,005.0000	1.208	0	0	0
14/07/2009	€ / R	2009/09/14	12.65	Call	Currency Future	118.0000	110.0000	(6.780)	0	0	0
14/07/2009	€ / R	2009/09/14	12.10	Call	Currency Future	230.0000	217.0000	(5.652)	0	0	0
14/07/2009	€ / R	2009/09/14	12.10	Put	Currency Future	640.0000	647.0000	1.094	0	0	0
14/07/2009	€ / R	2009/09/14	12.35	Put	Currency Future	830.0000	839.0000	1.084	0	0	0
14/07/2009	€ / R	2009/09/14	12.85	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
14/07/2009	€ / R	2009/09/14	12.15	Call	Currency Future	216.0000	204.0000	(5.556)	0	0	0
14/07/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,253.0000	1,266.0000	1.038	0	0	0
14/07/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,078.0000	1,090.0000	1.113	0	0	0
14/07/2009	€ / R	2009/09/14	12.20	Call	Currency Future	204.0000	191.0000	(6.373)	0	0	0
14/07/2009	€ / R	2009/09/14	12.35	Put	Currency Future	830.0000	839.0000	1.084	0	0	0
14/07/2009	€ / R	2009/09/14	12.55	Call	Currency Future	133.0000	124.0000	(6.767)	0	0	0
14/07/2009	€ / R	2009/09/14	12.35	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0
14/07/2009	€ / R	2009/09/14	12.15	Put	Currency Future	676.0000	684.0000	1.183	0	0	0
14/07/2009	€ / R	2009/09/14	12.15	Call	Currency Future	216.0000	204.0000	(5.556)	0	0	0
14/07/2009	€ / R	2009/09/14	12.20	Put	Currency Future	714.0000	722.0000	1.120	0	0	0
14/07/2009	€ / R	2009/09/14	12.15	Put	Currency Future	676.0000	684.0000	1.183	0	0	0
14/07/2009	€ / R	2009/09/14	12.60	Call	Currency Future	125.0000	116.0000	(7.200)	0	0	0
14/07/2009	€ / R	2009/12/14			Currency Future	11.8923	11.8705	(0.183)	0.0000	0.0000	11,511
14/07/2009	€ / R	2009/12/14	12.00	Put	Currency Future	666.0000	678.0000	1.802	0	0	0
14/07/2009	€ / R	2009/12/14	15.00	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
14/07/2009	€ / R	2009/12/14	12.95	Call	Currency Future	313.0000	308.0000	(1.597)	0	0	0
14/07/2009	€ / R	2009/12/14	19.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	€ / R	2009/12/14	14.20	Put	Currency Future	2,463.0000	2,481.0000	0.731	0	0	0
14/07/2009	€ / R	2009/12/14	12.90	Call	Currency Future	322.0000	317.0000	(1.553)	0	0	0
14/07/2009	€ / R	2009/12/14	8.80	Put	Currency Future	14.0000	14.0000	-	0	0	0

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14/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,017.0000	1,000.0000	(1.672)	0	0	0
14/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	192.0000	196.0000	2.083	0	0	0
14/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	524.0000	515.0000	(1.718)	0	0	0
14/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,316.0000	7,337.0000	0.287	0	0	0
14/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,928.0000	1,947.0000	0.985	0	0	0
14/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,330.0000	1,346.0000	1.203	0	0	0
14/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
14/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	559.0000	549.0000	(1.789)	0	0	0
14/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,198.0000	3,218.0000	0.625	0	0	0
14/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	732.0000	744.0000	1.639	0	0	0
14/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,370.0000	1,387.0000	1.241	0	0	0
14/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,331.0000	5,352.0000	0.394	0	0	0
14/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,928.0000	1,947.0000	0.985	0	0	0
14/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,097.0000	4,075.0000	(0.537)	0	0	0
14/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	225.0000	230.0000	2.222	0	0	0
14/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,154.0000	4,175.0000	0.506	0	0	0
14/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
14/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	0
14/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	210.0000	207.0000	(1.429)	0	0	0
14/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	3,057.0000	3,035.0000	(0.720)	0	0	0
14/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	287.0000	283.0000	(1.394)	0	0	0
14/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,107.0000	3,084.0000	(0.740)	0	0	0
14/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
14/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	46.0000	46.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,415.0000	7,437.0000	0.297	0	0	0
14/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	2,078.0000	2,056.0000	(1.059)	0	0	0
14/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,495.0000	1,513.0000	1.204	0	0	0
14/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,251.0000	4,273.0000	0.518	0	0	0
14/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	172.0000	168.0000	(2.326)	0	0	0
14/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	61.0000	61.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,194.0000	1,172.0000	(1.843)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	220.0000	218.0000	(0.909)	0	0	0
14/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,255.0000	3,232.0000	(0.707)	0	0	0
14/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	0.0000	8,035.0000	100.000	0	0	0
14/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,844.0000	1,823.0000	(1.139)	0	0	0
14/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	604.0000	615.0000	1.821	0	0	0
14/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,937.0000	1,916.0000	(1.084)	0	0	0
14/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,973.0000	1,992.0000	0.963	0	0	0
14/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,753.0000	1,732.0000	(1.198)	0	0	0
14/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	220.0000	218.0000	(0.909)	0	0	0
14/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	36.0000	36.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	322.0000	317.0000	(1.553)	0	0	0
14/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,127.0000	2,104.0000	(1.081)	0	0	0
14/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
14/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	638.0000	625.0000	(2.038)	0	0	0
14/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,898.0000	3,876.0000	(0.564)	0	0	0
14/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	699.0000	711.0000	1.717	0	0	0
14/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	152.0000	152.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
14/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,330.0000	1,346.0000	1.203	0	0	0
14/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,245.0000	4,223.0000	(0.518)	0	0	0
14/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	0.0000	6,045.0000	100.000	0	0	0
14/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	635.0000	646.0000	1.732	0	0	0
14/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,693.0000	4,671.0000	(0.469)	0	0	0
14/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,017.0000	2,037.0000	0.992	0	0	0
14/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	0.0000	15.0000	100.000	0	0	0
14/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,849.0000	3,827.0000	(0.572)	0	0	0
14/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	596.0000	585.0000	(1.846)	0	0	0
14/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,826.0000	2,845.0000	0.672	0	0	0
14/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,910.0000	2,887.0000	(0.790)	0	0	0
14/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	508.0000	498.0000	(1.969)	0	0	0
14/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	215.0000	212.0000	(1.395)	0	0	0
14/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	56.0000	56.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
14/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
14/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,537.0000	1,555.0000	1.171	0	0	0
14/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,700.0000	3,678.0000	(0.595)	0	0	0
14/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	5,875.0000	5,896.0000	0.357	0	0	0
14/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,235.0000	1,213.0000	(1.781)	0	0	0
14/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,860.0000	2,838.0000	(0.769)	0	0	0
14/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	546.0000	555.0000	1.648	0	0	0
14/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,084.0000	1,067.0000	(1.568)	0	0	0
14/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	280.0000	275.0000	(1.786)	0	0	0
14/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,665.0000	1,684.0000	1.141	0	0	0
14/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	4,047.0000	4,025.0000	(0.544)	0	0	0
14/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	49.0000	49.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	765.0000	778.0000	1.699	0	0	0
14/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,285.0000	2,304.0000	0.832	0	0	0
14/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,713.0000	2,690.0000	(0.848)	0	0	0
14/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,205.0000	3,183.0000	(0.686)	0	0	0
14/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	492.0000	483.0000	(1.829)	0	0	13,387
14/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
14/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	7,864.0000	7,885.0000	0.267	0	0	0
14/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	12,452
14/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,998.0000	3,976.0000	(0.550)	0	0	0
14/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	577.0000	566.0000	(1.906)	0	0	0
14/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,453.0000	1,471.0000	1.239	0	0	0
14/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,481.0000	3,502.0000	0.603	0	0	0
14/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,196.0000	4,174.0000	(0.524)	0	0	0
14/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	799.0000	812.0000	1.627	0	0	0
14/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	541.0000	531.0000	(1.848)	0	0	0
14/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	280.0000	275.0000	(1.786)	0	0	0
14/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
14/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,709.0000	1,727.0000	1.053	0	0	0

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14/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,273.0000	2,250.0000	(1.012)	0	0	0
14/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	464.0000	473.0000	1.940	0	0	0
14/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,329.0000	2,348.0000	0.816	0	0	0
14/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	251.0000	247.0000	(1.594)	0	0	0
14/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
14/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,224.0000	2,202.0000	(0.989)	0	0	0
14/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,776.0000	5,797.0000	0.364	0	0	0
14/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	617.0000	604.0000	(2.107)	0	0	0
14/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,537.0000	1,555.0000	1.171	0	0	0
14/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	574.0000	584.0000	1.742	0	0	0
14/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,401.0000	1,379.0000	(1.570)	0	0	0
14/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,153.0000	2,172.0000	0.882	0	0	0
14/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,429.0000	5,451.0000	0.405	0	0	0
14/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	244.0000	241.0000	(1.230)	0	0	0
14/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,799.0000	3,777.0000	(0.579)	0	0	0
14/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,816.0000	3,837.0000	0.550	0	0	0
14/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,740.0000	4,761.0000	0.443	0	0	0
14/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,198.0000	2,216.0000	0.819	0	0	0
14/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
14/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,752.0000	1,771.0000	1.084	0	0	0
14/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
14/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	32.0000	32.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	166.0000	163.0000	(1.807)	0	0	0
14/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	251.0000	247.0000	(1.594)	0	0	0
14/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,317.0000	1,295.0000	(1.670)	0	0	0
14/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,764.0000	7,785.0000	0.270	0	0	0
14/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,292.0000	3,312.0000	0.608	0	0	0
14/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,374.0000	2,392.0000	0.758	0	0	0
14/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,709.0000	1,727.0000	1.053	0	0	0
14/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	414.0000	421.0000	1.691	0	0	0
14/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	125.0000	124.0000	(0.800)	0	0	0
14/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	6.0000	6.0000	-	0	0	0

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14/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,008.0000	2,986.0000	(0.731)	0	0	0
14/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,222.0000	6,243.0000	0.338	0	0	0
14/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
14/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	258.0000	254.0000	(1.550)	0	0	0
14/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,011.0000	3,031.0000	0.664	0	0	0
14/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	707.0000	693.0000	(1.980)	0	0	0
14/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,030.0000	2,009.0000	(1.034)	0	0	0
14/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	109.0000	109.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,615.0000	2,592.0000	(0.880)	0	0	0
14/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,973.0000	1,992.0000	0.963	0	0	0
14/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,009.0000	4,030.0000	0.524	0	0	0
14/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
14/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,057.0000	4,078.0000	0.518	0	0	0
14/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
14/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,107.0000	2,127.0000	0.949	0	0	0
14/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,663.0000	1,642.0000	(1.263)	0	0	0
14/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	262.0000	267.0000	1.908	0	0	0
14/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	142.0000	142.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
14/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,104.0000	3,124.0000	0.644	0	0	0
14/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,811.0000	2,789.0000	(0.783)	0	0	0
14/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	287.0000	283.0000	(1.394)	0	0	0
14/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
14/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	215.0000	212.0000	(1.395)	0	0	0
14/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	782.0000	767.0000	(1.918)	0	0	0
14/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	439.0000	447.0000	1.822	0	0	0
14/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
14/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,890.0000	1,869.0000	(1.111)	0	0	0
14/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,495.0000	1,513.0000	1.204	0	0	0
14/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	518.0000	527.0000	1.737	0	0	0
14/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
14/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
14/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0

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14/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	200.0000	197.0000	(1.500)	0	0	0
14/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,552.0000	2,571.0000	0.745	0	0	0
14/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,580.0000	1,598.0000	1.139	0	0	0
14/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	954.0000	937.0000	(1.782)	0	0	0
14/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,864.0000	3,885.0000	0.543	0	0	0
14/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
14/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,155.0000	1,136.0000	(1.645)	0	0	0
14/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
14/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	71.0000	71.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	893.0000	877.0000	(1.792)	0	0	0
14/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,960.0000	3,982.0000	0.556	0	0	0
14/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
14/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	178.0000	174.0000	(2.247)	0	0	0
14/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
14/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	272.0000	268.0000	(1.471)	0	0	0
14/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	731.0000	717.0000	(1.915)	0	0	0
14/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
14/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,245.0000	3,265.0000	0.616	0	0	0
14/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	162.0000	166.0000	2.469	0	0	0
14/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,918.0000	2,938.0000	0.685	0	0	0
14/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
14/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	660.0000	647.0000	(1.970)	0	0	0
14/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	756.0000	742.0000	(1.852)	0	0	0
14/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	30.0000	30.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,669.0000	6,690.0000	0.315	0	0	0
14/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,664.0000	2,641.0000	(0.863)	0	0	0
14/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,720.0000	3,741.0000	0.565	0	0	0
14/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	301.0000	307.0000	1.993	0	0	0
14/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,601.0000	3,578.0000	(0.639)	0	0	0
14/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
14/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	133.0000	133.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,203.0000	4,224.0000	0.500	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
14/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,594.0000	4,572.0000	(0.479)	0	0	0
14/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,183.0000	5,204.0000	0.405	0	0	0
14/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	390.0000	397.0000	1.795	0	0	0
14/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	492.0000	483.0000	(1.829)	0	0	0
14/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	799.0000	812.0000	1.627	0	0	0
14/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
14/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
14/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,370.0000	2,348.0000	(0.928)	0	0	0
14/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,434.0000	3,454.0000	0.582	0	0	0
14/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,627.0000	5,648.0000	0.373	0	0	0
14/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
14/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	19.0000	19.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,276.0000	1,254.0000	(1.724)	0	0	0
14/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	366.0000	373.0000	1.913	0	0	0
14/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,614.0000	7,636.0000	0.289	0	0	0
14/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
14/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
14/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,964.0000	2,984.0000	0.675	0	0	0
14/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	836.0000	821.0000	(1.794)	0	0	0
14/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	809.0000	794.0000	(1.854)	0	0	0
14/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	344.0000	350.0000	1.744	0	0	0
14/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,119.0000	1,101.0000	(1.609)	0	0	0
14/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	177.0000	180.0000	1.695	0	0	0
14/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,386.0000	3,407.0000	0.620	0	0	0
14/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	491.0000	499.0000	1.629	0	0	0
14/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,530.0000	1,509.0000	(1.373)	0	0	0
14/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	683.0000	670.0000	(1.903)	0	0	0
14/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	88.0000	88.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,371.0000	6,392.0000	0.330	0	0	0
14/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
14/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,887.0000	4,909.0000	0.450	0	0	0
14/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,768.0000	3,789.0000	0.557	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
14/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	942.0000	956.0000	1.486	0	0	0
14/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,295.0000	4,273.0000	(0.512)	0	0	0
14/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,051.0000	1,033.0000	(1.713)	0	0	0
14/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	434.0000	426.0000	(1.843)	0	0	0
14/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,304.0000	3,282.0000	(0.666)	0	0	0
14/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,321.0000	2,299.0000	(0.948)	0	0	0
14/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	341.0000	336.0000	(1.466)	0	0	0
14/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,249.0000	1,265.0000	1.281	0	0	0
14/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	208.0000	212.0000	1.923	0	0	0
14/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	82.0000	82.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,517.0000	2,494.0000	(0.914)	0	0	0
14/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	24.0000	24.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,412.0000	1,429.0000	1.204	0	0	0
14/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	304.0000	299.0000	(1.645)	0	0	0
14/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,574.0000	1,553.0000	(1.334)	0	0	0
14/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,502.0000	3,479.0000	(0.657)	0	0	0
14/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	979.0000	993.0000	1.430	0	0	0
14/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,494.0000	4,472.0000	(0.490)	0	0	0
14/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
14/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,528.0000	5,549.0000	0.380	0	0	0
14/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,576.0000	3,597.0000	0.587	0	0	0
14/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,734.0000	2,753.0000	0.695	0	0	0
14/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,170.0000	1,185.0000	1.282	0	0	0
14/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	362.0000	356.0000	(1.657)	0	0	0
14/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	396.0000	389.0000	(1.768)	0	0	0
14/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,054.0000	1,069.0000	1.423	0	0	0
14/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	421.0000	413.0000	(1.900)	0	0	0
14/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,295.0000	4,273.0000	(0.512)	0	0	0
14/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,130.0000	1,146.0000	1.416	0	0	0
14/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,209.0000	1,225.0000	1.323	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	351.0000	345.0000	(1.709)	0	0	0
14/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	477.0000	468.0000	(1.887)	0	0	0
14/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	834.0000	848.0000	1.679	0	0	0
14/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	373.0000	366.0000	(1.877)	0	0	0
14/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,515.0000	7,536.0000	0.279	0	0	0
14/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	226.0000	223.0000	(1.327)	0	0	0
14/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
14/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,884.0000	1,903.0000	1.008	0	0	0
14/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,672.0000	3,693.0000	0.572	0	0	0
14/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,840.0000	1,858.0000	0.978	0	0	0
14/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,487.0000	1,465.0000	(1.479)	0	0	0
14/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,912.0000	3,933.0000	0.537	0	0	0
14/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	232.0000	229.0000	(1.293)	0	0	0
14/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	94.0000	95.0000	1.064	0	0	0
14/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,146.0000	4,124.0000	(0.531)	0	0	0
14/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
14/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	226.0000	223.0000	(1.327)	0	0	0
14/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,156.0000	3,133.0000	(0.729)	0	0	0
14/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,394.0000	4,373.0000	(0.478)	0	0	0
14/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
14/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,884.0000	1,903.0000	1.008	0	0	0
14/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	54.0000	54.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,403.0000	3,380.0000	(0.676)	0	0	0
14/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
14/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,175.0000	2,153.0000	(1.011)	0	0	0
14/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,796.0000	1,814.0000	1.002	0	0	0
14/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
14/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
14/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,057.0000	3,077.0000	0.654	0	0	0
14/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,622.0000	1,640.0000	1.110	0	0	0
14/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
14/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,419.0000	2,396.0000	(0.951)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,107.0000	2,127.0000	0.949	0	0	0
14/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	238.0000	235.0000	(1.261)	0	0	0
14/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	244.0000	241.0000	(1.230)	0	0	0
14/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,752.0000	1,771.0000	1.084	0	0	0
14/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,153.0000	2,172.0000	0.882	0	0	0
14/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,665.0000	1,684.0000	1.141	0	0	0
14/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
14/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	200.0000	197.0000	(1.500)	0	0	0
14/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	258.0000	254.0000	(1.550)	0	0	0
14/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	150.0000	147.0000	(2.000)	0	0	0
14/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,507.0000	2,526.0000	0.758	0	0	0
14/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
14/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	205.0000	202.0000	(1.463)	0	0	0
14/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,418.0000	2,437.0000	0.786	0	0	0
14/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	160.0000	157.0000	(1.875)	0	0	0
14/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,329.0000	2,348.0000	0.816	0	0	0
14/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	172.0000	168.0000	(2.326)	0	0	0
14/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,242.0000	2,260.0000	0.803	0	0	0
14/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,062.0000	2,082.0000	0.970	0	0	0
14/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	184.0000	180.0000	(2.174)	0	0	0
14/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,198.0000	2,216.0000	0.819	0	0	0
14/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,453.0000	1,471.0000	1.239	0	0	0
14/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,289.0000	1,305.0000	1.241	0	0	0
14/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
14/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,872.0000	2,891.0000	0.662	0	0	0
14/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,359.0000	1,337.0000	(1.619)	0	0	0
14/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
14/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	331.0000	326.0000	(1.511)	0	0	0
14/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	243.0000	248.0000	2.058	0	0	0
14/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	116.0000	116.0000	-	0	0	0
14/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	985.0000	968.0000	(1.726)	0	0	0
14/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,092.0000	1,107.0000	1.374	0	0	0
14/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,130.0000	1,146.0000	1.416	0	0	0
14/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	384.0000	378.0000	(1.563)	0	0	0
14/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,016.0000	1,031.0000	1.476	0	0	0
14/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	373.0000	366.0000	(1.877)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R	2009/12/14	12.35	Call	Currency Future	448.0000	440.0000	(1.786)	0	0	0
14/07/2009	€ / R	2009/12/14	12.35	Put	Currency Future	905.0000	919.0000	1.547	0	0	0
14/07/2009	€ / R	2009/12/14	12.50	Call	Currency Future	408.0000	401.0000	(1.716)	0	0	0
14/07/2009	€ / R	2009/12/14	12.60	Call	Currency Future	384.0000	378.0000	(1.563)	0	0	0
14/07/2009	€ / R	2009/12/14	12.30	Call	Currency Future	462.0000	454.0000	(1.732)	0	0	0
14/07/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,092.0000	1,107.0000	1.374	0	0	0
14/07/2009	€ / R	2009/12/14	12.30	Put	Currency Future	870.0000	883.0000	1.494	0	0	0
14/07/2009	€ / R	2009/12/14	12.40	Put	Currency Future	942.0000	956.0000	1.486	0	0	0
14/07/2009	€ / R	2009/12/14	12.40	Call	Currency Future	434.0000	426.0000	(1.843)	0	0	0
14/07/2009	€ / R	2010/03/15			Currency Future	12.0953	12.0706	(0.204)	0.0000	0.0000	86
14/07/2009	€ / R	2010/03/15	13.05	Call	Currency Future	492.0000	493.0000	0.203	0	0	0
14/07/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,372.0000	2,397.0000	1.054	0	0	0
14/07/2009	€ / R	2010/03/15	7.85	Call	Currency Future	4,254.0000	4,229.0000	(0.588)	0	0	0
14/07/2009	€ / R	2010/03/15	18.10	Put	Currency Future	0.0000	6,085.0000	100.000	0	0	0
14/07/2009	€ / R	2010/03/15	8.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
14/07/2009	€ / R	2010/03/15	11.75	Put	Currency Future	569.0000	588.0000	3.339	0	0	0
14/07/2009	€ / R	2010/03/15	16.05	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
14/07/2009	€ / R	2010/03/15	10.15	Call	Currency Future	2,011.0000	1,990.0000	(1.044)	0	0	0
14/07/2009	€ / R	2010/03/15	7.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
14/07/2009	€ / R	2010/03/15	18.10	Call	Currency Future	0.0000	55.0000	100.000	0	0	0
14/07/2009	€ / R	2010/03/15	9.10	Call	Currency Future	3,027.0000	3,002.0000	(0.826)	0	0	0
14/07/2009	€ / R	2010/03/15	9.15	Put	Currency Future	32.0000	32.0000	-	0	0	0
14/07/2009	€ / R	2010/03/15	10.80	Put	Currency Future	188.0000	198.0000	5.319	0	0	0
14/07/2009	€ / R	2010/03/15	11.10	Put	Currency Future	278.0000	291.0000	4.676	0	0	0
14/07/2009	€ / R	2010/03/15	15.90	Call	Currency Future	153.0000	154.0000	0.654	0	0	0
14/07/2009	€ / R	2010/03/15	8.85	Call	Currency Future	3,271.0000	3,246.0000	(0.764)	0	0	0
14/07/2009	€ / R	2010/03/15	10.25	Put	Currency Future	79.0000	83.0000	5.063	0	0	0
14/07/2009	€ / R	2010/03/15	11.10	Call	Currency Future	1,273.0000	1,262.0000	(0.864)	0	0	0
14/07/2009	€ / R	2010/03/15	12.20	Put	Currency Future	833.0000	855.0000	2.641	0	0	0
14/07/2009	€ / R	2010/03/15	15.90	Put	Currency Future	3,957.0000	3,984.0000	0.682	0	0	0
14/07/2009	€ / R	2010/03/15	14.80	Call	Currency Future	238.0000	240.0000	0.840	0	0	0
14/07/2009	€ / R	2010/03/15	10.10	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
14/07/2009	€ / R	2010/03/15	11.95	Call	Currency Future	825.0000	821.0000	(0.485)	0	0	0
14/07/2009	€ / R	2010/03/15	12.20	Call	Currency Future	728.0000	726.0000	(0.275)	0	0	0
14/07/2009	€ / R	2010/03/15	12.25	Put	Currency Future	866.0000	888.0000	2.540	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,331.0000	5,358.0000	0.506	0	0	0
14/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,033.0000	3,059.0000	0.857	0	0	0
14/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,067.0000	2,094.0000	1.306	0	0	0
14/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	2,055.0000	2,034.0000	(1.022)	0	0	0
14/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,978.0000	2,953.0000	(0.839)	0	0	0
14/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	362.0000	364.0000	0.552	0	0	0
14/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
14/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	31.0000	31.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
14/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,255.0000	1,279.0000	1.912	0	0	0
14/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,924.0000	1,904.0000	(1.040)	0	0	0
14/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	4,009.0000	3,984.0000	(0.624)	0	0	0
14/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	680.0000	700.0000	2.941	0	0	0
14/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	296.0000	310.0000	4.730	0	0	0
14/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	5,912.0000	5,939.0000	0.457	0	0	0
14/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	550.0000	550.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,860.0000	3,836.0000	(0.622)	0	0	0
14/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,775.0000	7,800.0000	0.322	0	0	0
14/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,146.0000	4,172.0000	0.627	0	0	0
14/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	471.0000	472.0000	0.212	0	0	0
14/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
14/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	2,943.0000	2,969.0000	0.883	0	0	0
14/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	0.0000	8,047.0000	100.000	0	0	0
14/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,880.0000	2,855.0000	(0.868)	0	0	0
14/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
14/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,329.0000	2,354.0000	1.073	0	0	0
14/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,260.0000	3,287.0000	0.828	0	0	0
14/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,484.0000	1,468.0000	(1.078)	0	0	0
14/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,607.0000	1,632.0000	1.556	0	0	0
14/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	5,815.0000	5,842.0000	0.464	0	0	0
14/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	138.0000	139.0000	0.725	0	0	0
14/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	159.0000	160.0000	0.629	0	0	0
14/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	891.0000	885.0000	(0.673)	0	0	0
14/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	34.0000	34.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	72.0000	76.0000	5.556	0	0	0
14/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	805.0000	800.0000	(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
14/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
14/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	210.0000	211.0000	0.476	0	0	0
14/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,193.0000	4,219.0000	0.620	0	0	0
14/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	49.0000	49.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	596.0000	615.0000	3.188	0	0	0
14/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	452.0000	453.0000	0.221	0	0	0
14/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,211.0000	1,200.0000	(0.908)	0	0	0
14/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	709.0000	729.0000	2.821	0	0	0
14/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	142.0000	143.0000	0.704	0	0	0
14/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	317.0000	318.0000	0.315	0	0	0
14/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,303.0000	4,279.0000	(0.558)	0	0	0
14/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,180.0000	1,170.0000	(0.847)	0	0	0
14/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	315.0000	329.0000	4.444	0	0	0
14/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,669.0000	5,696.0000	0.476	0	0	0
14/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	77.0000	79.0000	2.597	0	0	0
14/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,215.0000	3,241.0000	0.809	0	0	0
14/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,526.0000	1,552.0000	1.704	0	0	0
14/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	7,874.0000	7,899.0000	0.318	0	0	0
14/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	335.0000	350.0000	4.478	0	0	0
14/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,967.0000	1,947.0000	(1.017)	0	0	0
14/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,099.0000	4,125.0000	0.634	0	0	0
14/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,242.0000	1,231.0000	(0.886)	0	0	0
14/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
14/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,320.0000	3,295.0000	(0.753)	0	0	0
14/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	33.0000	33.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	228.0000	230.0000	0.877	0	0	0
14/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	24.0000	24.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,458.0000	2,483.0000	1.017	0	0	0
14/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,929.0000	2,904.0000	(0.854)	0	0	0
14/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	711.0000	709.0000	(0.281)	0	0	0
14/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,599.0000	4,575.0000	(0.522)	0	0	0
14/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	4,057.0000	4,033.0000	(0.592)	0	0	0
14/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,330.0000	1,355.0000	1.880	0	0	0
14/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,344.0000	2,319.0000	(1.067)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,352.0000	3,378.0000	0.776	0	0	0
14/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	482.0000	482.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	330.0000	332.0000	0.606	0	0	0
14/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	349.0000	351.0000	0.573	0	0	0
14/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,863.0000	3,890.0000	0.699	0	0	0
14/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	739.0000	759.0000	2.706	0	0	0
14/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,910.0000	3,885.0000	(0.639)	0	0	0
14/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,447.0000	1,472.0000	1.728	0	0	0
14/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,959.0000	3,935.0000	(0.606)	0	0	0
14/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	25.0000	25.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	784.0000	780.0000	(0.510)	0	0	0
14/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	197.0000	199.0000	1.015	0	0	0
14/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
14/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,254.0000	4,229.0000	(0.588)	0	0	0
14/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	27.0000	27.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	19.0000	19.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,285.0000	2,312.0000	1.182	0	0	0
14/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	651.0000	671.0000	3.072	0	0	0
14/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	462.0000	462.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	801.0000	823.0000	2.747	0	0	0
14/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,282.0000	7,307.0000	0.343	0	0	0
14/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,614.0000	3,590.0000	(0.664)	0	0	0
14/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,169.0000	3,195.0000	0.820	0	0	0
14/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	769.0000	791.0000	2.861	0	0	0
14/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	131.0000	133.0000	1.527	0	0	0
14/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,566.0000	1,592.0000	1.660	0	0	0
14/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	746.0000	743.0000	(0.402)	0	0	0
14/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,636.0000	2,611.0000	(0.948)	0	0	0
14/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	214.0000	216.0000	0.935	0	0	0
14/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	765.0000	761.0000	(0.523)	0	0	0
14/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	847.0000	842.0000	(0.590)	0	0	0
14/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,286.0000	4,312.0000	0.607	0	0	0
14/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	310.0000	311.0000	0.323	0	0	0
14/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	1,122.0000	1,113.0000	(0.802)	0	0	0

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14/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	303.0000	304.0000	0.330	0	0	0
14/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,415.0000	2,440.0000	1.035	0	0	0
14/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,627.0000	7,652.0000	0.328	0	0	0
14/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	261.0000	273.0000	4.598	0	0	0
14/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	914.0000	908.0000	(0.656)	0	0	0
14/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	57.0000	57.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,204.0000	4,180.0000	(0.571)	0	0	0
14/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
14/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
14/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
14/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,307.0000	1,294.0000	(0.995)	0	0	0
14/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,222.0000	3,197.0000	(0.776)	0	0	0
14/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
14/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	3,075.0000	3,051.0000	(0.780)	0	0	0
14/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	526.0000	526.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	377.0000	392.0000	3.979	0	0	0
14/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	2,103.0000	2,078.0000	(1.189)	0	0	0
14/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	216.0000	226.0000	4.630	0	0	0
14/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	543.0000	561.0000	3.315	0	0	0
14/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	40.0000	40.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	30.0000	30.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,154.0000	2,180.0000	1.207	0	0	0
14/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	938.0000	931.0000	(0.746)	0	0	0
14/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,239.0000	4,265.0000	0.613	0	0	0
14/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,716.0000	1,698.0000	(1.049)	0	0	0
14/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	324.0000	325.0000	0.309	0	0	0
14/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,411.0000	1,397.0000	(0.992)	0	0	0
14/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	201.0000	203.0000	0.995	0	0	0
14/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	121.0000	127.0000	4.959	0	0	0
14/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,247.0000	2,222.0000	(1.113)	0	0	0
14/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,306.0000	3,332.0000	0.786	0	0	0
14/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
14/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	135.0000	136.0000	0.741	0	0	0
14/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	52.0000	52.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	206.0000	207.0000	0.485	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,486.0000	1,512.0000	1.750	0	0	0
14/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,839.0000	1,820.0000	(1.033)	0	0	0
14/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,500.0000	4,476.0000	(0.533)	0	0	0
14/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	543.0000	561.0000	3.315	0	0	0
14/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
14/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,782.0000	2,757.0000	(0.899)	0	0	0
14/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,583.0000	3,609.0000	0.726	0	0	0
14/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	94.0000	99.0000	5.319	0	0	0
14/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	178.0000	180.0000	1.124	0	0	0
14/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	987.0000	980.0000	(0.709)	0	0	0
14/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,676.0000	2,702.0000	0.972	0	0	0
14/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	492.0000	509.0000	3.455	0	0	0
14/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	678.0000	676.0000	(0.295)	0	0	0
14/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	631.0000	630.0000	(0.158)	0	0	0
14/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	433.0000	435.0000	0.462	0	0	0
14/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,516.0000	3,491.0000	(0.711)	0	0	0
14/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,036.0000	1,059.0000	2.220	0	0	0
14/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,545.0000	2,570.0000	0.982	0	0	0
14/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	21.0000	21.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	408.0000	409.0000	0.245	0	0	0
14/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	623.0000	643.0000	3.210	0	0	0
14/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	189.0000	191.0000	1.058	0	0	0
14/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	43.0000	43.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,812.0000	1,839.0000	1.490	0	0	0
14/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,444.0000	3,470.0000	0.755	0	0	0
14/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	392.0000	393.0000	0.255	0	0	0
14/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	271.0000	272.0000	0.369	0	0	0
14/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	932.0000	955.0000	2.468	0	0	0
14/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	141.0000	148.0000	4.965	0	0	0
14/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,762.0000	3,737.0000	(0.665)	0	0	0
14/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	1,896.0000	1,923.0000	1.424	0	0	0
14/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,748.0000	4,724.0000	(0.505)	0	0	0
14/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	171.0000	173.0000	1.170	0	0	0
14/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,676.0000	3,703.0000	0.734	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	938.0000	931.0000	(0.746)	0	0	0
14/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	24.0000	24.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	1,039.0000	1,031.0000	(0.770)	0	0	0
14/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,573.0000	5,599.0000	0.467	0	0	0
14/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	869.0000	863.0000	(0.690)	0	0	0
14/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
14/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	444.0000	461.0000	3.829	0	0	0
14/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,004.0000	4,031.0000	0.674	0	0	0
14/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,688.0000	1,714.0000	1.540	0	0	0
14/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,636.0000	1,619.0000	(1.039)	0	0	0
14/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	290.0000	291.0000	0.345	0	0	0
14/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	150.0000	152.0000	1.333	0	0	0
14/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,538.0000	2,513.0000	(0.985)	0	0	0
14/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,155.0000	4,131.0000	(0.578)	0	0	0
14/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	224.0000	225.0000	0.446	0	0	0
14/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,151.0000	2,126.0000	(1.162)	0	0	0
14/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	29.0000	29.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	3,124.0000	3,100.0000	(0.768)	0	0	0
14/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
14/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
14/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,528.0000	7,553.0000	0.332	0	0	0
14/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	246.0000	257.0000	4.472	0	0	0
14/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	562.0000	562.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,341.0000	1,327.0000	(1.044)	0	0	0
14/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,217.0000	1,242.0000	2.054	0	0	0
14/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,408.0000	1,433.0000	1.776	0	0	0
14/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	503.0000	503.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,024.0000	2,051.0000	1.334	0	0	0
14/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	4,106.0000	4,082.0000	(0.585)	0	0	0
14/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	369.0000	371.0000	0.542	0	0	0
14/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	3,910.0000	3,937.0000	0.691	0	0	0
14/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	176.0000	184.0000	4.545	0	0	0
14/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	156.0000	157.0000	0.641	0	0	0
14/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	243.0000	245.0000	0.823	0	0	0
14/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	202.0000	211.0000	4.455	0	0	0

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14/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,521.0000	1,505.0000	(1.052)	0	0	0
14/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,447.0000	1,432.0000	(1.037)	0	0	0
14/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	50.0000	50.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,430.0000	7,454.0000	0.323	0	0	0
14/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,392.0000	2,368.0000	(1.003)	0	0	0
14/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	538.0000	538.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,476.0000	5,503.0000	0.493	0	0	0
14/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,292.0000	1,317.0000	1.935	0	0	0
14/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
14/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	356.0000	358.0000	0.562	0	0	0
14/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	25.0000	25.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	47.0000	47.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	2,988.0000	3,014.0000	0.870	0	0	0
14/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,352.0000	4,328.0000	(0.551)	0	0	0
14/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	233.0000	235.0000	0.858	0	0	0
14/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,369.0000	3,344.0000	(0.742)	0	0	0
14/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,110.0000	2,137.0000	1.280	0	0	0
14/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	23.0000	23.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	336.0000	338.0000	0.595	0	0	0
14/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	2,898.0000	2,924.0000	0.897	0	0	0
14/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,078.0000	3,104.0000	0.845	0	0	0
14/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
14/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,241.0000	2,268.0000	1.205	0	0	0
14/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	3,816.0000	3,843.0000	0.708	0	0	0
14/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,124.0000	3,150.0000	0.832	0	0	0
14/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,376.0000	1,362.0000	(1.017)	0	0	0
14/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,441.0000	2,416.0000	(1.024)	0	0	0
14/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	54.0000	54.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	46.0000	46.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,199.0000	2,174.0000	(1.137)	0	0	0
14/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,559.0000	1,542.0000	(1.090)	0	0	0
14/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	28.0000	28.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	22.0000	22.0000	-	0	0	0
14/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	230.0000	241.0000	4.783	0	0	0
14/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,418.0000	3,393.0000	(0.731)	0	0	0

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14/07/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,369.0000	1,394.0000	1.826	0	0	0
14/07/2009	€ / R	2010/03/15	7.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
14/07/2009	€ / R	2010/03/15	12.95	Call	Currency Future	514.0000	515.0000	0.195	0	0	0
14/07/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,401.0000	4,377.0000	(0.545)	0	0	0
14/07/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,197.0000	2,224.0000	1.229	0	0	0
14/07/2009	€ / R	2010/03/15	13.95	Call	Currency Future	343.0000	345.0000	0.583	0	0	0
14/07/2009	€ / R	2010/03/15	10.70	Put	Currency Future	164.0000	172.0000	4.878	0	0	0
14/07/2009	€ / R	2010/03/15	8.95	Call	Currency Future	3,173.0000	3,148.0000	(0.788)	0	0	0
14/07/2009	€ / R	2010/03/15	7.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
14/07/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,052.0000	4,078.0000	0.642	0	0	0
14/07/2009	€ / R	2010/03/15	12.70	Call	Currency Future	575.0000	575.0000	-	0	0	0
14/07/2009	€ / R	2010/03/15	16.00	Call	Currency Future	147.0000	149.0000	1.361	0	0	0
14/07/2009	€ / R	2010/03/15	13.70	Call	Currency Future	377.0000	378.0000	0.265	0	0	0
14/07/2009	€ / R	2010/03/15	15.00	Call	Currency Future	219.0000	220.0000	0.457	0	0	0
14/07/2009	€ / R	2010/03/15	15.70	Put	Currency Future	3,770.0000	3,796.0000	0.690	0	0	0
14/07/2009	€ / R	2010/03/15	9.85	Call	Currency Future	2,296.0000	2,271.0000	(1.089)	0	0	0
14/07/2009	€ / R	2010/03/15	13.70	Put	Currency Future	1,981.0000	2,008.0000	1.363	0	0	0
14/07/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,180.0000	1,204.0000	2.034	0	0	0
14/07/2009	€ / R	2010/03/15	14.70	Call	Currency Future	249.0000	250.0000	0.402	0	0	0
14/07/2009	€ / R	2010/03/15	15.70	Call	Currency Future	165.0000	167.0000	1.212	0	0	0
14/07/2009	€ / R	2010/03/15	14.70	Put	Currency Future	2,853.0000	2,879.0000	0.911	0	0	0
14/07/2009	AL12	2009/08/06			Index Future	310.5950	309.0080	(0.511)	0.0000	0.0000	0
14/07/2009	AL13	2009/08/06			Index Future	244.3950	244.3300	(0.027)	0.0000	0.0000	7
14/07/2009	AL37	2009/08/06			Index Future	274.8380	274.3900	(0.163)	0.0000	0.0000	0
14/07/2009	AL7T	2009/08/06			Index Future	306.5020	305.8940	(0.198)	0.0000	0.0000	0
14/07/2009	ALBI	2009/08/06			Index Future	285.8210	285.0920	(0.255)	0.0000	0.0000	644
14/07/2009	ALBI	2009/11/05			Index Future	290.9500	290.2080	(0.255)	0.0000	0.0000	0
14/07/2009	ALBI	2010/02/04			Index Future	296.4640	295.7060	(0.256)	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
14/07/2009	CRD1	2009/08/06			Index Future	123.6040	123.4830	(0.098)	0.0000	0.0000	2
14/07/2009	CRD1	2009/11/05			Index Future	125.8460	125.7240	(0.097)	0.0000	0.0000	0
14/07/2009	CRD1	2010/02/04			Index Future	128.2250	128.0990	(0.098)	0.0000	0.0000	0
14/07/2009	GOVI	2009/08/06			jGovi	287.7380	287.0320	(0.245)	0.0000	0.0000	567
14/07/2009	GOVI	2009/11/05			jGovi	292.9000	292.1820	(0.245)	0.0000	0.0000	0
14/07/2009	GOVI	2010/02/04			jGovi	298.4355	297.7035	(0.245)	0.0000	0.0000	0
14/07/2009	ILBI	2009/08/06			Index Future	356.7600	357.6960	0.262	0.0000	0.0000	3
14/07/2009	ILBI	2009/11/05			Index Future	363.8700	364.8680	0.274	0.0000	0.0000	0
14/07/2009	J153	2010/08/31			jSwap	7.8790	7.8790	-	0.0000	0.0000	0
14/07/2009	J157	2015/09/15			jSwap	9.0230	9.0510	0.310	0.0000	0.0000	0
14/07/2009	J186	2026/12/21			jSwap	8.6530	8.6650	0.139	0.0000	0.0000	0
14/07/2009	J201	2014/12/22			jSwap	8.8920	8.9180	0.292	0.0000	0.0000	0
14/07/2009	J203	2017/09/15			jSwap	9.1440	9.1780	0.372	0.0000	0.0000	0
14/07/2009	J204	2018/12/21			jSwap	9.1380	9.1760	0.416	0.0000	0.0000	0
14/07/2009	J207	2020/01/15			jSwap	9.2160	9.2470	0.336	0.0000	0.0000	0
14/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
14/07/2009	JFRA	2009/08/06			jFra	7.5300	7.5230	(0.093)	0.0000	0.0000	0
14/07/2009	JFRA	2009/11/05			jFra	7.2720	7.2700	(0.028)	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
14/07/2009	JFRA	2010/02/04			jFra	7.3770	7.3810	0.054	0.0000	0.0000	0
14/07/2009	JFRA	2010/05/06			jFra	7.6590	7.6560	(0.039)	0.0000	0.0000	0
14/07/2009	JFRA	2010/08/05			jFra	7.9400	7.9390	(0.013)	0.0000	0.0000	0
14/07/2009	JFRA	2010/11/04			jFra	8.2170	8.2100	(0.085)	0.0000	0.0000	0
14/07/2009	JN02	2009/08/06			jNote	7.8990	7.8960	(0.038)	0.0000	0.0000	0
14/07/2009	JN02	2009/11/05			jNote	8.0660	8.0670	0.012	0.0000	0.0000	0
14/07/2009	JN02	2010/02/04			jNote	8.2970	8.3020	0.060	0.0000	0.0000	0
14/07/2009	JN05	2009/08/06			jNote	8.7850	8.8080	0.262	0.0000	0.0000	0
14/07/2009	JN05	2009/11/05			jNote	8.9050	8.9310	0.292	0.0000	0.0000	0
14/07/2009	JN05	2010/02/04			jNote	9.0460	9.0750	0.321	0.0000	0.0000	0
14/07/2009	JN10	2009/08/06			jNote	9.0660	9.1000	0.375	0.0000	0.0000	0
14/07/2009	JN10	2009/11/05			jNote	9.1160	9.1510	0.384	0.0000	0.0000	0
14/07/2009	JN10	2010/02/04			jNote	9.1770	9.2130	0.392	0.0000	0.0000	0
14/07/2009	JROD	2009/07/31			jRod	7.5910	7.5890	(0.026)	0.0000	0.0000	0
14/07/2009	JROD	2009/08/31			jRod	7.3410	7.3360	(0.068)	0.0000	0.0000	0
14/07/2009	JROD	2009/09/30			jRod	7.5300	7.5220	(0.106)	0.0000	0.0000	0
14/07/2009	JROD	2009/10/30			jRod	7.6710	7.6670	(0.052)	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
14/07/2009	JROD	2009/11/30			jRod	7.6220	7.6170	(0.066)	0.0000	0.0000	0
14/07/2009	JROD	2009/12/31			jRod	7.7760	7.7700	(0.077)	0.0000	0.0000	0
14/07/2009	OTH1	2009/08/06			Index Future	275.2440	274.3910	(0.310)	0.0000	0.0000	3
14/07/2009	OTH1	2009/11/05			Index Future	280.2380	279.3690	(0.310)	0.0000	0.0000	0
14/07/2009	OTH1	2010/02/04			Index Future	285.5330	284.6480	(0.310)	0.0000	0.0000	0
14/07/2009	R153	2009/08/06			Bond Future	7.3380	7.3590	0.286	0.0000	0.0000	0
14/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
14/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,716.0000	2,694.0000	(0.810)	0	0	0
14/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,471.0000	2,449.0000	(0.890)	0	0	0
14/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
14/07/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
14/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	17.0000	16.0000	(5.882)	0	0	0
14/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,238.0000	1,237.0000	(0.081)	0	0	0
14/07/2009	R157	2009/08/06			Bond Future	8.6870	8.7370	0.576	0.0000	0.0000	9,090
14/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,111.0000	2,870.0000	(7.747)	0	0	0
14/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	170.0000	193.0000	13.529	0	0	0
14/07/2009	R157	2009/11/05			Bond Future	8.7920	8.8440	0.591	0.0000	0.0000	0
14/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	7,078.0000	7,312.0000	3.306	0	0	0
14/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	260.0000	229.0000	(11.923)	0	0	0
14/07/2009	R157	2010/02/04			Bond Future	8.8760	8.9320	0.631	0.0000	0.0000	0
14/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,445.0000	6,657.0000	3.289	0	0	0
14/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	784.0000	723.0000	(7.781)	0	0	0
14/07/2009	R157	2010/05/06			Bond Future	8.9120	8.9720	0.673	0.0000	0.0000	0
14/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,201.0000	2,082.0000	(5.407)	0	0	0
14/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	4,150.0000	4,312.0000	3.904	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	R186	2009/08/06			Bond Future	9.2060	9.2660	0.652	9.2300	9.2300	12,963
14/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
14/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,050.0000	3,387.0000	11.049	0	0	0
14/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,107.0000	888.0000	(19.783)	0	0	0
14/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	17,752.0000	18,308.0000	3.132	0	0	0
14/07/2009	R186	2009/11/05			Bond Future	9.2600	9.3220	0.670	0.0000	0.0000	0
14/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,307.0000	18,844.0000	2.933	0	0	0
14/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	357.0000	307.0000	(14.006)	0	0	240
14/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	15,639.0000	16,156.0000	3.306	0	0	0
14/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,075.0000	2,822.0000	(8.228)	0	0	0
14/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,501.0000	5,815.0000	5.708	0	0	5,000
14/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	196.0000	166.0000	(15.306)	0	0	5,000
14/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	7,036.0000	7,400.0000	5.173	0	0	240
14/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,200.0000	1,998.0000	(9.182)	0	0	0
14/07/2009	R186	2010/02/04			Bond Future	9.3080	9.3720	0.688	0.0000	0.0000	0
14/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,095.0000	12,524.0000	3.547	0	0	0
14/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,841.0000	1,692.0000	(8.093)	0	0	0
14/07/2009	R186	2010/05/06			Bond Future	9.3360	9.4020	0.707	0.0000	0.0000	0
14/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	4,960.0000	4,688.0000	(5.484)	0	0	0
14/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	8,037.0000	8,355.0000	3.957	0	0	0
14/07/2009	R201	2009/08/06			Bond Future	8.7840	8.8140	0.342	0.0000	0.0000	2
14/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,143.0000	2,029.0000	(5.320)	0	0	0
14/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	210.0000	221.0000	5.238	0	0	0
14/07/2009	R201	2009/11/05			Bond Future	8.8690	8.9010	0.361	0.0000	0.0000	0
14/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,907.0000	6,020.0000	1.913	0	0	0
14/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	196.0000	180.0000	(8.163)	0	0	0
14/07/2009	R201	2010/02/04			Bond Future	8.9470	8.9800	0.369	0.0000	0.0000	0
14/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	6,212.0000	6,316.0000	1.674	0	0	0
14/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	430.0000	407.0000	(5.349)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	R201	2010/05/06			Bond Future	8.9850	9.0200	0.390	0.0000	0.0000	0
14/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,702.0000	1,647.0000	(3.231)	0	0	0
14/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,513.0000	3,587.0000	2.106	0	0	0
14/07/2009	R203	2009/08/06			Bond Future	9.2030	9.2430	0.435	0.0000	0.0000	1,570
14/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,267.0000	1,129.0000	(10.892)	0	0	0
14/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,013.0000	1,091.0000	7.700	0	0	0
14/07/2009	R203	2009/11/05			Bond Future	9.2840	9.3250	0.442	0.0000	0.0000	0
14/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	126.0000	112.0000	(11.111)	0	0	0
14/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	10,190.0000	10,393.0000	1.992	0	0	0
14/07/2009	R203	2010/02/04			Bond Future	9.3610	9.4050	0.470	0.0000	0.0000	0
14/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,165.0000	7,336.0000	2.387	0	0	0
14/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	941.0000	886.0000	(5.845)	0	0	0
14/07/2009	R203	2010/05/06			Bond Future	9.4050	9.4500	0.478	0.0000	0.0000	0
14/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,735.0000	4,859.0000	2.619	0	0	0
14/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,674.0000	2,573.0000	(3.777)	0	0	0
14/07/2009	R204	2009/08/06			Bond Future	9.2310	9.2610	0.325	0.0000	0.0000	910
14/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,176.0000	1,236.0000	5.102	0	0	0
14/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,287.0000	1,171.0000	(9.013)	0	0	0
14/07/2009	R204	2009/11/05			Bond Future	9.3040	9.3340	0.322	0.0000	0.0000	0
14/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	11,288.0000	11,449.0000	1.426	0	0	0
14/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	131.0000	119.0000	(9.160)	0	0	0
14/07/2009	R204	2010/02/04			Bond Future	9.3700	9.4020	0.342	0.0000	0.0000	0
14/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,904.0000	8,038.0000	1.695	0	0	0
14/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,018.0000	972.0000	(4.519)	0	0	0
14/07/2009	R204	2010/05/06			Bond Future	9.4110	9.4450	0.361	0.0000	0.0000	0
14/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	5,220.0000	5,321.0000	1.935	0	0	0
14/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,922.0000	2,836.0000	(2.943)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	R206	2009/08/06			Bond Future	8.7870	8.8270	0.455	0.0000	0.0000	1,775
14/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	177.0000	194.0000	9.605	0	0	0
14/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	1,781.0000	1,657.0000	(6.962)	0	0	0
14/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
14/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,511.0000	6,651.0000	2.150	0	0	0
14/07/2009	R206	2009/11/05			Bond Future	8.8810	8.9230	0.473	0.0000	0.0000	0
14/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,898.0000	5,022.0000	2.532	0	0	0
14/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	160.0000	144.0000	(10.000)	0	0	0
14/07/2009	R206	2010/02/04			Bond Future	8.9700	9.0160	0.513	0.0000	0.0000	0
14/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	345.0000	321.0000	(6.957)	0	0	0
14/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	5,127.0000	5,248.0000	2.360	0	0	0
14/07/2009	R206	2010/05/06			Bond Future	9.0210	9.0700	0.543	0.0000	0.0000	0
14/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,674.0000	1,606.0000	(4.062)	0	0	0
14/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,487.0000	2,565.0000	3.136	0	0	0
14/07/2009	R207	2009/08/06			Bond Future	9.3200	9.3490	0.311	0.0000	0.0000	600
14/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,055.0000	953.0000	(9.668)	0	0	0
14/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,475.0000	1,545.0000	4.746	0	0	0
14/07/2009	R207	2009/11/05			Bond Future	9.3870	9.4180	0.330	0.0000	0.0000	0
14/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	12,180.0000	12,351.0000	1.404	0	0	0
14/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	116.0000	106.0000	(8.621)	0	0	0
14/07/2009	R207	2010/02/04			Bond Future	9.4500	9.4820	0.339	0.0000	0.0000	0
14/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,305.0000	8,443.0000	1.662	0	0	0
14/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,019.0000	974.0000	(4.416)	0	0	0
14/07/2009	R207	2010/05/06			Bond Future	9.4920	9.5250	0.348	0.0000	0.0000	0
14/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,449.0000	3,355.0000	(2.725)	0	0	0
14/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,833.0000	4,925.0000	1.904	0	0	0
14/07/2009	R208	2009/08/06			Bond Future	9.3880	9.4230	0.373	0.0000	0.0000	120

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	905.0000	796.0000	(12.044)	0	0	0
14/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,753.0000	1,857.0000	5.933	0	0	0
14/07/2009	R208	2009/11/05			Bond Future	9.4430	9.4800	0.392	0.0000	0.0000	0
14/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	11,255.0000	11,460.0000	1.821	0	0	0
14/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	182.0000	165.0000	(9.341)	0	0	0
14/07/2009	R208	2010/02/04			Bond Future	9.5150	9.5530	0.399	0.0000	0.0000	0
14/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,317.0000	1,253.0000	(4.860)	0	0	0
14/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,617.0000	7,776.0000	2.087	0	0	0
14/07/2009	R208	2010/05/06			Bond Future	9.5990	9.6360	0.385	0.0000	0.0000	0
14/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,275.0000	3,173.0000	(3.115)	0	0	0
14/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	5,333.0000	5,445.0000	2.100	0	0	0
14/07/2009	R209	2009/08/06			Bond Future	8.8100	8.8600	0.568	0.0000	0.0000	4,603
14/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,375.0000	1,166.0000	(15.200)	0	0	0
14/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,857.0000	2,046.0000	10.178	0	0	0
14/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	7,039.0000	7,414.0000	5.327	0	0	0
14/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	71.0000	49.0000	(30.986)	0	0	1,950
14/07/2009	R209	2009/11/05			Bond Future	8.8430	8.8940	0.577	0.0000	0.0000	0
14/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,853.0000	15,229.0000	2.531	0	0	0
14/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,467.0000	17,855.0000	2.221	0	0	0
14/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,125.0000	1,199.0000	6.578	0	0	2,500
14/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	102.0000	87.0000	(14.706)	0	0	5,000
14/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	7,779.0000	7,450.0000	(4.229)	0	0	0
14/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	204.0000	177.0000	(13.235)	0	0	0
14/07/2009	R209	2010/02/04			Bond Future	8.8710	8.9230	0.586	0.0000	0.0000	0
14/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	13,184.0000	13,519.0000	2.541	0	0	0
14/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,764.0000	9,438.0000	(3.339)	0	0	0
14/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,678.0000	1,761.0000	4.946	0	0	0
14/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	927.0000	853.0000	(7.983)	0	0	2,500
14/07/2009	R209	2010/05/06			Bond Future	8.8820	8.9360	0.608	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
14/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	3,993.0000	3,799.0000	(4.859)	0	0	0
14/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	7,100.0000	7,328.0000	3.211	0	0	0
14/07/2009	TRT1	2009/08/06			Index Future	284.0260	283.3280	(0.246)	0.0000	0.0000	100
14/07/2009	TRT1	2009/11/05			Index Future	289.1790	288.4680	(0.246)	0.0000	0.0000	0
14/07/2009	TRT1	2010/02/04			Index Future	294.6440	293.9190	(0.246)	0.0000	0.0000	0
14/07/2009	ZAAD	2009/09/14			Currency Future	6.4838	6.5559	1.112	0.0000	0.0000	179,036
14/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,184.0000	4,256.0000	1.721	0	0	0
14/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	36.0000	29.0000	(19.444)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
14/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,866.0000	7,794.0000	(0.915)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	656.0000	592.0000	(9.756)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	364.0000	420.0000	15.385	0	0	0
14/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
14/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	197.0000	238.0000	20.812	0	0	0
14/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	937.0000	868.0000	(7.364)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	40.0000	47.0000	17.500	0	0	0
14/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	398.0000	341.0000	(14.322)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	327.0000	380.0000	16.208	0	0	0
14/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	611.0000	547.0000	(10.475)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	284.0000	234.0000	(17.606)	0	0	0
14/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	0.0000	1,948.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	985.0000	916.0000	(7.005)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	656.0000	592.0000	(9.756)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	320.0000	268.0000	(16.250)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	93.0000	74.0000	(20.430)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	611.0000	547.0000	(10.475)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	163.0000	132.0000	(19.018)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	249.0000	202.0000	(18.876)	0	0	0
14/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	570.0000	635.0000	11.404	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
14/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	40.0000	47.0000	17.500	0	0	0
14/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
14/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	142.0000	115.0000	(19.014)	0	0	0
14/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	0.0000	3,945.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	570.0000	635.0000	11.404	0	0	0
14/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
14/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	104.0000	124.0000	19.231	0	0	0
14/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	80.0000	64.0000	(20.000)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	57.0000	68.0000	19.298	0	0	0
14/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	226.0000	271.0000	19.912	0	0	0
14/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	36.0000	29.0000	(19.444)	0	0	0
14/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	748.0000	682.0000	(8.824)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	284.0000	234.0000	(17.606)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	523.0000	462.0000	(11.663)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	150.0000	178.0000	18.667	0	0	0
14/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
14/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	660.0000	726.0000	10.000	0	0	0
14/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,033.0000	964.0000	(6.680)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	57.0000	68.0000	19.298	0	0	0
14/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	185.0000	151.0000	(18.378)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	216.0000	172.0000	(20.370)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	133.0000	158.0000	18.797	0	0	0
14/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	748.0000	682.0000	(8.824)	0	0	0
14/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	0.0000	2,056.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
14/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	118.0000	140.0000	18.644	0	0	0
14/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	523.0000	462.0000	(11.663)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	118.0000	140.0000	18.644	0	0	0
14/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	937.0000	868.0000	(7.364)	0	0	0
14/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	889.0000	821.0000	(7.649)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	82.0000	97.0000	18.293	0	0	0
14/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	702.0000	636.0000	(9.402)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	169.0000	207.0000	22.485	0	0	0
14/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	795.0000	728.0000	(8.428)	0	0	0
14/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,184.0000	3,256.0000	2.261	0	0	0
14/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	0.0000	1,062.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
14/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
14/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
14/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	0.0000	7,944.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,040.0000	1,111.0000	6.827	0	0	0
14/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
14/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	398.0000	341.0000	(14.322)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	249.0000	202.0000	(18.876)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
14/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	0.0000	4,056.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,082.0000	1,012.0000	(6.470)	0	0	0
14/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,084.0000	3,156.0000	2.335	0	0	0
14/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	82.0000	97.0000	18.293	0	0	0
14/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	150.0000	178.0000	18.667	0	0	0
14/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	842.0000	774.0000	(8.076)	0	0	0
14/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	567.0000	504.0000	(11.111)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	364.0000	420.0000	15.385	0	0	0
14/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,970.0000	1,898.0000	(3.655)	0	0	0
14/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,934.0000	6,006.0000	1.213	0	0	0
14/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	614.0000	680.0000	10.749	0	0	0
14/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	59.0000	47.0000	(20.339)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
14/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,817.0000	3,745.0000	(1.886)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	438.0000	380.0000	(13.242)	0	0	0
14/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	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
14/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
14/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,089.0000	1,161.0000	6.612	0	0	0
14/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	64.0000	76.0000	18.750	0	0	0
14/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	80.0000	64.0000	(20.000)	0	0	0
14/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,934.0000	3,006.0000	2.454	0	0	0
14/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,866.0000	5,794.0000	(1.227)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	72.0000	86.0000	19.444	0	0	0
14/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,067.0000	2,995.0000	(2.348)	0	0	0
14/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,084.0000	4,156.0000	1.763	0	0	0
14/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	64.0000	76.0000	18.750	0	0	0
14/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	480.0000	420.0000	(12.500)	0	0	0
14/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,567.0000	4,494.0000	(1.598)	0	0	0
14/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	59.0000	47.0000	(20.339)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	480.0000	420.0000	(12.500)	0	0	0
14/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,573.0000	1,501.0000	(4.577)	0	0	0
14/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,916.0000	7,844.0000	(0.910)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	443.0000	503.0000	13.544	0	0	0
14/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,966.0000	7,894.0000	(0.904)	0	0	0
14/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,066.0000	5,994.0000	(1.187)	0	0	0
14/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,134.0000	2,206.0000	3.374	0	0	0
14/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,084.0000	2,156.0000	3.455	0	0	0
14/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	705.0000	773.0000	9.645	0	0	0
14/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,034.0000	2,106.0000	3.540	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,436.0000	1,508.0000	5.014	0	0	0
14/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	31.0000	24.0000	(22.581)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	320.0000	268.0000	(16.250)	0	0	0
14/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,967.0000	3,895.0000	(1.815)	0	0	0
14/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,867.0000	3,795.0000	(1.862)	0	0	0
14/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	43.0000	34.0000	(20.930)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	104.0000	124.0000	19.231	0	0	0
14/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,266.0000	6,194.0000	(1.149)	0	0	0
14/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,966.0000	5,894.0000	(1.207)	0	0	0
14/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,134.0000	4,206.0000	1.742	0	0	0
14/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,916.0000	5,844.0000	(1.217)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	527.0000	590.0000	11.954	0	0	0
14/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	358.0000	304.0000	(15.084)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	443.0000	503.0000	13.544	0	0	0
14/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
14/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	92.0000	110.0000	19.565	0	0	0
14/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	226.0000	271.0000	19.912	0	0	0
14/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,434.0000	4,506.0000	1.624	0	0	0
14/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,139.0000	1,210.0000	6.234	0	0	0
14/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	216.0000	172.0000	(20.370)	0	0	0
14/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,134.0000	3,206.0000	2.297	0	0	0
14/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,917.0000	3,845.0000	(1.838)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	403.0000	461.0000	14.392	0	0	0
14/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	133.0000	158.0000	18.797	0	0	0
14/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	142.0000	115.0000	(19.014)	0	0	0
14/07/2009	ZAAD	2009/09/14	2.45	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
14/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	484.0000	546.0000	12.810	0	0	0
14/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,870.0000	1,799.0000	(3.797)	0	0	0
14/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,920.0000	1,849.0000	(3.698)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	50.0000	40.0000	(20.000)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	842.0000	774.0000	(8.076)	0	0	0
14/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,034.0000	3,106.0000	2.373	0	0	0
14/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
14/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	69.0000	55.0000	(20.290)	0	0	0
14/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
14/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	124.0000	100.0000	(19.355)	0	0	0
14/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	702.0000	636.0000	(9.402)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	258.0000	306.0000	18.605	0	0	0
14/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	197.0000	238.0000	20.812	0	0	0
14/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
14/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,767.0000	4,694.0000	(1.531)	0	0	0
14/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,734.0000	5,806.0000	1.256	0	0	0
14/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	163.0000	132.0000	(19.018)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	108.0000	86.0000	(20.370)	0	0	0
14/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	292.0000	342.0000	17.123	0	0	0
14/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,966.0000	7,894.0000	(0.904)	0	0	0
14/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,267.0000	3,195.0000	(2.204)	0	0	0
14/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,966.0000	5,894.0000	(1.207)	0	0	0
14/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,967.0000	3,895.0000	(1.815)	0	0	0
14/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,234.0000	4,306.0000	1.701	0	0	0
14/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	108.0000	86.0000	(20.370)	0	0	0
14/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	292.0000	342.0000	17.123	0	0	0
14/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,237.0000	1,309.0000	5.821	0	0	0
14/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,816.0000	7,744.0000	(0.921)	0	0	0
14/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,734.0000	2,806.0000	2.634	0	0	0
14/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,034.0000	4,106.0000	1.785	0	0	0
14/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,771.0000	1,700.0000	(4.009)	0	0	0
14/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,184.0000	2,256.0000	3.297	0	0	0
14/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,816.0000	5,744.0000	(1.238)	0	0	0
14/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,188.0000	1,259.0000	5.976	0	0	0
14/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,821.0000	1,749.0000	(3.954)	0	0	0
14/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,016.0000	5,944.0000	(1.197)	0	0	0
14/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,486.0000	1,557.0000	4.778	0	0	0
14/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,517.0000	4,444.0000	(1.616)	0	0	0
14/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,017.0000	2,945.0000	(2.386)	0	0	0
14/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
14/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,484.0000	4,556.0000	1.606	0	0	0
14/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,984.0000	6,056.0000	1.203	0	0	0
14/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,523.0000	1,452.0000	(4.662)	0	0	0
14/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,984.0000	3,056.0000	2.413	0	0	0
14/07/2009	ZAAD	2009/12/14			Currency Future	6.5532	6.6245	1.088	0.0000	0.0000	455

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	ZAAD 2009/12/14	6.05	Put	Currency Future	101.0000	86.0000	(14.851)	0	0	0
14/07/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
14/07/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,549.0000	1,482.0000	(4.325)	0	0	0
14/07/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	0.0000	7,926.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	215.0000	238.0000	10.698	0	0	0
14/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	393.0000	347.0000	(11.705)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.05	Call	Currency Future	605.0000	660.0000	9.091	0	0	0
14/07/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	77.0000	65.0000	(15.584)	0	0	0
14/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	720.0000	781.0000	8.472	0	0	0
14/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,983.0000	1,914.0000	(3.480)	0	0	0
14/07/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
14/07/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
14/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	0.0000	1,094.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	325.0000	362.0000	11.385	0	0	0
14/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	574.0000	521.0000	(9.233)	0	0	0
14/07/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	681.0000	740.0000	8.664	0	0	0
14/07/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	89.0000	75.0000	(15.730)	0	0	0
14/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,072.0000	1,142.0000	6.530	0	0	0
14/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,897.0000	7,826.0000	(0.899)	0	0	0
14/07/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
14/07/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,801.0000	3,731.0000	(1.842)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	177.0000	196.0000	10.734	0	0	0
14/07/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	642.0000	700.0000	9.034	0	0	0
14/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,898.0000	5,827.0000	(1.204)	0	0	0
14/07/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/07/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	0.0000	3,930.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	215.0000	238.0000	10.698	0	0	0
14/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	183.0000	158.0000	(13.661)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	328.0000	286.0000	(12.805)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	246.0000	272.0000	10.569	0	0	0
14/07/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	819.0000	760.0000	(7.204)	0	0	0
14/07/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,951.0000	3,880.0000	(1.797)	0	0	0
14/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,008.0000	2,937.0000	(2.360)	0	0	0

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14/07/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	393.0000	347.0000	(11.705)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	574.0000	521.0000	(9.233)	0	0	0
14/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
14/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,947.0000	7,876.0000	(0.893)	0	0	0
14/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,901.0000	3,830.0000	(1.820)	0	0	0
14/07/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	0.0000	37.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	202.0000	223.0000	10.396	0	0	0
14/07/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	272.0000	238.0000	(12.500)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	246.0000	272.0000	10.569	0	0	0
14/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	177.0000	196.0000	10.734	0	0	0
14/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,499.0000	4,428.0000	(1.578)	0	0	0
14/07/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	0.0000	19.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	462.0000	414.0000	(10.390)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	436.0000	482.0000	10.550	0	0	0
14/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	735.0000	677.0000	(7.891)	0	0	0
14/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,948.0000	5,877.0000	(1.194)	0	0	0
14/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	146.0000	125.0000	(14.384)	0	0	0
14/07/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	499.0000	448.0000	(10.220)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	301.0000	336.0000	11.628	0	0	0
14/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	138.0000	152.0000	10.145	0	0	0
14/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	130.0000	111.0000	(14.615)	0	0	0
14/07/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,934.0000	1,866.0000	(3.516)	0	0	0
14/07/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,998.0000	5,927.0000	(1.184)	0	0	0
14/07/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	0.0000	2,078.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	436.0000	482.0000	10.550	0	0	0
14/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	360.0000	316.0000	(12.222)	0	0	0
14/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	653.0000	598.0000	(8.423)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	499.0000	550.0000	10.220	0	0	0
14/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,103.0000	4,175.0000	1.755	0	0	0

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14/07/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,512.0000	1,583.0000	4.696	0	0	0
14/07/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	0.0000	1,963.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	462.0000	414.0000	(10.390)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	164.0000	141.0000	(14.024)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	297.0000	261.0000	(12.121)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	263.0000	291.0000	10.646	0	0	0
14/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	156.0000	172.0000	10.256	0	0	0
14/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	533.0000	585.0000	9.756	0	0	0
14/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
14/07/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	0.0000	4,075.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	467.0000	515.0000	10.278	0	0	0
14/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	406.0000	450.0000	10.837	0	0	0
14/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	735.0000	677.0000	(7.891)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	146.0000	125.0000	(14.384)	0	0	0
14/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,121.0000	1,191.0000	6.244	0	0	0
14/07/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
14/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	183.0000	158.0000	(13.661)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	499.0000	448.0000	(10.220)	0	0	0
14/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	122.0000	134.0000	9.836	0	0	0
14/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	115.0000	126.0000	9.565	0	0	0
14/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	536.0000	484.0000	(9.701)	0	0	0
14/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
14/07/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	281.0000	311.0000	10.676	0	0	0
14/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	138.0000	152.0000	10.145	0	0	0
14/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	156.0000	172.0000	10.256	0	0	0
14/07/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,106.0000	2,177.0000	3.371	0	0	0
14/07/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	693.0000	637.0000	(8.081)	0	0	0
14/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	653.0000	598.0000	(8.423)	0	0	0
14/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,054.0000	3,125.0000	2.325	0	0	0
14/07/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

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14/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,503.0000	4,575.0000	1.599	0	0	0
14/07/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	613.0000	559.0000	(8.809)	0	0	0
14/07/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	130.0000	143.0000	10.000	0	0	0
14/07/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,003.0000	6,075.0000	1.199	0	0	0
14/07/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	776.0000	718.0000	(7.474)	0	0	0
14/07/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/07/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,103.0000	3,175.0000	2.320	0	0	0
14/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	862.0000	802.0000	(6.961)	0	0	0
14/07/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,057.0000	2,128.0000	3.452	0	0	0
14/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,004.0000	3,075.0000	2.364	0	0	0
14/07/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	147.0000	162.0000	10.204	0	0	0
14/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	189.0000	209.0000	10.582	0	0	0
14/07/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	166.0000	184.0000	10.843	0	0	0
14/07/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,053.0000	4,125.0000	1.776	0	0	0
14/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	189.0000	209.0000	10.582	0	0	0
14/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	536.0000	484.0000	(9.701)	0	0	0
14/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	499.0000	550.0000	10.220	0	0	0
14/07/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	427.0000	380.0000	(11.007)	0	0	0
14/07/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,837.0000	1,769.0000	(3.702)	0	0	0
14/07/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	230.0000	254.0000	10.435	0	0	0
14/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	202.0000	223.0000	10.396	0	0	0
14/07/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
14/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	203.0000	176.0000	(13.300)	0	0	0
14/07/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,218.0000	1,288.0000	5.747	0	0	0
14/07/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	115.0000	98.0000	(14.783)	0	0	0
14/07/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,203.0000	4,275.0000	1.713	0	0	0
14/07/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	568.0000	622.0000	9.507	0	0	0
14/07/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,704.0000	2,775.0000	2.626	0	0	0
14/07/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,703.0000	5,775.0000	1.262	0	0	0
14/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	301.0000	336.0000	11.628	0	0	0
14/07/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	263.0000	291.0000	10.646	0	0	0
14/07/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	360.0000	316.0000	(12.222)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	247.0000	216.0000	(12.551)	0	0	0
14/07/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	247.0000	216.0000	(12.551)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	378.0000	420.0000	11.111	0	0	0
14/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	225.0000	195.0000	(13.333)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	378.0000	420.0000	11.111	0	0	0
14/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,305.0000	3,234.0000	(2.148)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	351.0000	390.0000	11.111	0	0	0
14/07/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	225.0000	195.0000	(13.333)	0	0	0
14/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,799.0000	4,728.0000	(1.479)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	351.0000	390.0000	11.111	0	0	0
14/07/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	297.0000	261.0000	(12.121)	0	0	0
14/07/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,298.0000	6,226.0000	(1.143)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	203.0000	176.0000	(13.300)	0	0	0
14/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	406.0000	450.0000	10.837	0	0	0
14/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,797.0000	7,726.0000	(0.911)	0	0	0
14/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
14/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,203.0000	3,275.0000	2.248	0	0	0
14/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,798.0000	5,727.0000	(1.225)	0	0	0
14/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,206.0000	2,277.0000	3.218	0	0	0
14/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
14/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/07/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,953.0000	6,025.0000	1.209	0	0	0
14/07/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
14/07/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,597.0000	1,530.0000	(4.195)	0	0	0
14/07/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
14/07/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
14/07/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,048.0000	5,977.0000	(1.174)	0	0	0
14/07/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,057.0000	2,987.0000	(2.290)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,549.0000	4,478.0000	(1.561)	0	0	0
14/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,954.0000	3,025.0000	2.404	0	0	0
14/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,463.0000	1,534.0000	4.853	0	0	0
14/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,453.0000	4,525.0000	1.617	0	0	0
14/07/2009	ZAAD	2010/03/15			Currency Future	6.6230	6.6916	1.036	0.0000	0.0000	0
14/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	136.0000	118.0000	(13.235)	0	0	0
14/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,959.0000	1,895.0000	(3.267)	0	0	0
14/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	377.0000	409.0000	8.488	0	0	0
14/07/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
14/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	404.0000	368.0000	(8.911)	0	0	0
14/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	397.0000	432.0000	8.816	0	0	0
14/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	502.0000	459.0000	(8.566)	0	0	0
14/07/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	82.0000	87.0000	6.098	0	0	0
14/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	359.0000	387.0000	7.799	0	0	0
14/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	374.0000	341.0000	(8.824)	0	0	0
14/07/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
14/07/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	227.0000	202.0000	(11.013)	0	0	0
14/07/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	709.0000	759.0000	7.052	0	0	0
14/07/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,893.0000	3,825.0000	(1.747)	0	0	0
14/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	268.0000	288.0000	7.463	0	0	0
14/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	436.0000	396.0000	(9.174)	0	0	0
14/07/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	675.0000	724.0000	7.259	0	0	0
14/07/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
14/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	720.0000	671.0000	(6.806)	0	0	0
14/07/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	152.0000	132.0000	(13.158)	0	0	0
14/07/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/07/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,157.0000	1,225.0000	5.877	0	0	0
14/07/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	243.0000	262.0000	7.819	0	0	0
14/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	325.0000	351.0000	8.000	0	0	0
14/07/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,025.0000	3,093.0000	2.248	0	0	0
14/07/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0



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14/07/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	295.0000	318.0000	7.797	0	0	0
14/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	359.0000	387.0000	7.799	0	0	0
14/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	610.0000	656.0000	7.541	0	0	0
14/07/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,032.0000	2,100.0000	3.346	0	0	0
14/07/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,878.0000	7,810.0000	(0.863)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	572.0000	526.0000	(8.042)	0	0	0
14/07/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	2.60	Call	Currency Future	4,023.0000	4,092.0000	1.715	0	0	0
14/07/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
14/07/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	645.0000	597.0000	(7.442)	0	0	0
14/07/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,794.0000	3,727.0000	(1.766)	0	0	0
14/07/2009	ZAAD 2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	550.0000	593.0000	7.818	0	0	0
14/07/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	347.0000	315.0000	(9.222)	0	0	0
14/07/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,781.0000	5,712.0000	(1.194)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	187.0000	165.0000	(11.765)	0	0	0
14/07/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	522.0000	564.0000	8.046	0	0	0
14/07/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	420.0000	456.0000	8.571	0	0	0
14/07/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
14/07/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,881.0000	5,812.0000	(1.173)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	610.0000	656.0000	7.541	0	0	0
14/07/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	271.0000	244.0000	(9.963)	0	0	0
14/07/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,779.0000	7,710.0000	(0.887)	0	0	0
14/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
14/07/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,063.0000	1,130.0000	6.303	0	0	0
14/07/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,131.0000	2,199.0000	3.191	0	0	0
14/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	187.0000	165.0000	(11.765)	0	0	0
14/07/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	5,980.0000	5,912.0000	(1.137)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	249.0000	222.0000	(10.843)	0	0	0
14/07/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	7,978.0000	7,910.0000	(0.852)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	642.0000	690.0000	7.477	0	0	0
14/07/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	15.0000	16.0000	6.667	0	0	0

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14/07/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	579.0000	624.0000	7.772	0	0	0
14/07/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	3,992.0000	3,924.0000	(1.703)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	206.0000	183.0000	(11.165)	0	0	0
14/07/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
14/07/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	169.0000	148.0000	(12.426)	0	0	0
14/07/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	3,124.0000	3,193.0000	2.209	0	0	0
14/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,063.0000	1,130.0000	6.303	0	0	0
14/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	325.0000	351.0000	8.000	0	0	0
14/07/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	2,055.0000	1,990.0000	(3.163)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	502.0000	459.0000	(8.566)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	608.0000	561.0000	(7.730)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	281.0000	303.0000	7.829	0	0	0
14/07/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	536.0000	492.0000	(8.209)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	309.0000	334.0000	8.091	0	0	0
14/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,123.0000	4,192.0000	1.674	0	0	0
14/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	397.0000	432.0000	8.816	0	0	0
14/07/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	469.0000	427.0000	(8.955)	0	0	0
14/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
14/07/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	342.0000	368.0000	7.602	0	0	0
14/07/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	436.0000	396.0000	(9.174)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	227.0000	202.0000	(11.013)	0	0	0
14/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,865.0000	1,801.0000	(3.432)	0	0	0
14/07/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	494.0000	535.0000	8.300	0	0	0
14/07/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,230.0000	2,298.0000	3.049	0	0	0
14/07/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	320.0000	290.0000	(9.375)	0	0	0
14/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	443.0000	481.0000	8.578	0	0	0
14/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,073.0000	4,142.0000	1.694	0	0	0
14/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,081.0000	2,149.0000	3.268	0	0	0
14/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	374.0000	341.0000	(8.824)	0	0	0
14/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
14/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,223.0000	4,292.0000	1.634	0	0	0
14/07/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	88.0000	93.0000	5.682	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/07/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	468.0000	508.0000	8.547	0	0	0
14/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	295.0000	266.0000	(9.831)	0	0	0
14/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,074.0000	3,143.0000	2.245	0	0	0
14/07/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,224.0000	3,292.0000	2.109	0	0	0
14/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
14/07/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
14/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,110.0000	1,177.0000	6.036	0	0	0
14/07/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,252.0000	1,320.0000	5.431	0	0	0
14/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
14/07/2009	ZAAD 2010/03/15	4.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
14/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,930.0000	5,862.0000	(1.147)	0	0	0
14/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
14/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,928.0000	7,860.0000	(0.858)	0	0	0
14/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,942.0000	3,875.0000	(1.700)	0	0	0
14/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
14/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	121.0000	104.0000	(14.050)	0	0	0
14/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,007.0000	1,943.0000	(3.189)	0	0	0
14/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
14/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	744.0000	796.0000	6.989	0	0	0
14/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	550.0000	593.0000	7.818	0	0	0

**Grand Total:** **941,668**