



Derivatives High/Low Report

High/Low for 16/07/2009

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
16/07/2009	\$ / R 2009/09/14			Currency Future	8.2657	8.1810	(1.025)	8.2700	8.1600	241,415
16/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	241.0000	277.0000	14.938	0	0	25
16/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,252.0000	2,333.0000	3.597	0	0	0
16/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	639.0000	701.0000	9.703	0	0	0
16/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,389.0000	1,465.0000	5.472	0	0	0
16/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	472.0000	415.0000	(12.076)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	761.0000	827.0000	8.673	0	0	0
16/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,117.0000	2,033.0000	(3.968)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	321.0000	367.0000	14.330	0	0	0
16/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	155.0000	132.0000	(14.839)	0	0	15,157
16/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,483.0000	1,560.0000	5.192	0	0	0
16/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	156.0000	184.0000	17.949	0	0	140
16/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	127.0000	108.0000	(14.961)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,483.0000	1,560.0000	5.192	0	0	0
16/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,912.0000	1,991.0000	4.132	0	0	0
16/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,577.0000	1,655.0000	4.946	0	0	0
16/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	250.0000	215.0000	(14.000)	0	0	25
16/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	488.0000	543.0000	11.270	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	17.0000	21.0000	23.529	0	0	2,000
16/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,202.0000	1,277.0000	6.240	0	0	0
16/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,154.0000	2,235.0000	3.760	0	0	0
16/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,794.0000	2,876.0000	2.935	0	0	0
16/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	217.0000	252.0000	16.129	0	0	0
16/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,106.0000	2,186.0000	3.799	0	0	0
16/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,635.0000	5,719.0000	1.491	0	0	0
16/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	139.0000	164.0000	17.986	0	0	25
16/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	977.0000	1,047.0000	7.165	0	0	0
16/07/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	504.0000	445.0000	(11.706)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	145.0000	123.0000	(15.172)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,893.0000	2,975.0000	2.834	0	0	0
16/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,116.0000	5,031.0000	(1.661)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	679.0000	742.0000	9.278	0	0	0
16/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	68.0000	58.0000	(14.706)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	105.0000	89.0000	(15.238)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	383.0000	333.0000	(13.055)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	265.0000	304.0000	14.717	0	0	140
16/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	889.0000	958.0000	7.762	0	0	0
16/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,616.0000	3,531.0000	(2.351)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,157.0000	1,230.0000	6.309	0	0	0
16/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
16/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,066.0000	4,981.0000	(1.678)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	286.0000	248.0000	(13.287)	0	0	2,027
16/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	218.0000	187.0000	(14.220)	0	0	30
16/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,744.0000	2,826.0000	2.988	0	0	0
16/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	538.0000	477.0000	(11.338)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	452.0000	506.0000	11.947	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,625.0000	1,702.0000	4.738	0	0	0
16/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,566.0000	3,481.0000	(2.384)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	384.0000	434.0000	13.021	0	0	0
16/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	123.0000	146.0000	18.699	0	0	0
16/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	417.0000	469.0000	12.470	0	0	0
16/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,843.0000	2,926.0000	2.919	0	0	0
16/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,032.0000	952.0000	(7.752)	0	0	0
16/07/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,066.0000	1,138.0000	6.754	0	0	0
16/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,435.0000	5,519.0000	1.546	0	0	0
16/07/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	720.0000	784.0000	8.889	0	0	0
16/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	331.0000	285.0000	(13.897)	0	0	113
16/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,695.0000	2,777.0000	3.043	0	0	0
16/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,720.0000	1,798.0000	4.535	0	0	0
16/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,399.0000	2,480.0000	3.376	0	0	0
16/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	82.0000	69.0000	(15.854)	0	0	0
16/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,934.0000	7,019.0000	1.226	0	0	0
16/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	307.0000	266.0000	(13.355)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	726.0000	655.0000	(9.780)	0	0	13,157
16/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,912.0000	1,991.0000	4.132	0	0	0
16/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	136.0000	115.0000	(15.441)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	291.0000	335.0000	15.120	0	0	0
16/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,893.0000	2,975.0000	2.834	0	0	0
16/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,134.0000	7,219.0000	1.191	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	267.0000	231.0000	(13.483)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,672.0000	1,750.0000	4.665	0	0	0
16/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,596.0000	2,678.0000	3.159	0	0	0
16/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	352.0000	400.0000	13.636	0	0	0
16/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	356.0000	308.0000	(13.483)	0	0	25
16/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	60.0000	74.0000	23.333	0	0	200
16/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,091.0000	3,174.0000	2.685	0	0	0
16/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	98.0000	83.0000	(15.306)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,936.0000	4,020.0000	2.134	0	0	0
16/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,373.0000	1,290.0000	(6.045)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	119.0000	101.0000	(15.126)	0	0	200
16/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,596.0000	2,678.0000	3.159	0	0	0
16/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	417.0000	469.0000	12.470	0	0	0
16/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,008.0000	2,088.0000	3.984	0	0	0
16/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,067.0000	1,983.0000	(4.064)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	233.0000	200.0000	(14.163)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,157.0000	1,230.0000	6.309	0	0	0
16/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,448.0000	2,530.0000	3.350	0	0	0
16/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	846.0000	914.0000	8.038	0	0	0
16/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	896.0000	819.0000	(8.594)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,942.0000	3,025.0000	2.821	0	0	0
16/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,720.0000	1,798.0000	4.535	0	0	0
16/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	647.0000	580.0000	(10.355)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,435.0000	4,519.0000	1.894	0	0	0

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16/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	166.0000	142.0000	(14.458)	0	0	0
16/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,735.0000	4,819.0000	1.774	0	0	0
16/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	82.0000	99.0000	20.732	0	0	0
16/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	411.0000	359.0000	(12.652)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	600.0000	661.0000	10.167	0	0	0
16/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,866.0000	4,781.0000	(1.747)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
16/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	30.0000	38.0000	26.667	0	0	0
16/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,530.0000	1,607.0000	5.033	0	0	0
16/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,438.0000	3,522.0000	2.443	0	0	0
16/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	196.0000	228.0000	16.327	0	0	0
16/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,021.0000	1,092.0000	6.954	0	0	0
16/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
16/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	600.0000	661.0000	10.167	0	0	0
16/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	933.0000	1,002.0000	7.395	0	0	0
16/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	166.0000	142.0000	(14.458)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	803.0000	870.0000	8.344	0	0	0
16/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	177.0000	152.0000	(14.124)	0	0	100
16/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,295.0000	1,370.0000	5.792	0	0	0
16/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,081.0000	998.0000	(7.678)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,488.0000	3,571.0000	2.380	0	0	0
16/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	233.0000	200.0000	(14.163)	0	0	140
16/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
16/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,366.0000	3,281.0000	(2.525)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	441.0000	386.0000	(12.472)	0	0	2,000
16/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	562.0000	621.0000	10.498	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,497.0000	2,579.0000	3.284	0	0	0
16/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,301.0000	2,382.0000	3.520	0	0	0
16/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	108.0000	129.0000	19.444	0	0	0
16/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,111.0000	1,184.0000	6.571	0	0	0
16/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,672.0000	1,750.0000	4.665	0	0	0
16/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,863.0000	1,943.0000	4.294	0	0	0
16/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,135.0000	4,220.0000	2.056	0	0	0
16/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	573.0000	510.0000	(10.995)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	524.0000	582.0000	11.069	0	0	0
16/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,992.0000	3,074.0000	2.741	0	0	0
16/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,485.0000	4,569.0000	1.873	0	0	0
16/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,178.0000	1,095.0000	(7.046)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
16/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	190.0000	163.0000	(14.211)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,057.0000	2,137.0000	3.889	0	0	0
16/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
16/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	986.0000	907.0000	(8.012)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,645.0000	2,727.0000	3.100	0	0	0
16/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,625.0000	1,702.0000	4.738	0	0	0
16/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,868.0000	1,784.0000	(4.497)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
16/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	94.0000	113.0000	20.213	0	0	0
16/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	175.0000	205.0000	17.143	0	0	0
16/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,154.0000	2,235.0000	3.760	0	0	0
16/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,350.0000	2,431.0000	3.447	0	0	0
16/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,342.0000	1,417.0000	5.589	0	0	0
16/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,843.0000	2,926.0000	2.919	0	0	0
16/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,537.0000	3,621.0000	2.375	0	0	0
16/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	1,000
16/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	610.0000	544.0000	(10.820)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,436.0000	1,512.0000	5.292	0	0	0
16/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,645.0000	2,727.0000	3.100	0	0	0
16/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,249.0000	1,323.0000	5.925	0	0	0
16/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,129.0000	1,046.0000	(7.352)	0	0	0
16/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,884.0000	6,969.0000	1.235	0	0	0
16/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,036.0000	4,120.0000	2.081	0	0	0
16/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,535.0000	4,619.0000	1.852	0	0	0
16/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,794.0000	2,876.0000	2.935	0	0	0
16/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,385.0000	5,469.0000	1.560	0	0	0
16/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,388.0000	3,472.0000	2.479	0	0	0
16/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,399.0000	2,480.0000	3.376	0	0	0
16/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,620.0000	1,536.0000	(5.185)	0	0	0
16/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,818.0000	1,734.0000	(4.620)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,886.0000	3,970.0000	2.162	0	0	0
16/07/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,968.0000	1,883.0000	(4.319)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,472.0000	1,388.0000	(5.707)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	889.0000	958.0000	7.762	0	0	0
16/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	87.0000	73.0000	(16.092)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,577.0000	1,655.0000	4.946	0	0	0
16/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,106.0000	2,186.0000	3.799	0	0	0
16/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,547.0000	2,628.0000	3.180	0	0	0
16/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,324.0000	1,241.0000	(6.269)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,385.0000	4,470.0000	1.938	0	0	0
16/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	105.0000	89.0000	(15.238)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,249.0000	1,323.0000	5.925	0	0	0
16/07/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	70.0000	86.0000	22.857	0	0	0
16/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,342.0000	1,417.0000	5.589	0	0	0
16/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	37.0000	46.0000	24.324	0	0	0
16/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
16/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,338.0000	3,422.0000	2.516	0	0	0
16/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,436.0000	1,512.0000	5.292	0	0	0
16/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,203.0000	2,284.0000	3.677	0	0	0
16/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	686.0000	617.0000	(10.058)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,335.0000	4,420.0000	1.961	0	0	0
16/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,547.0000	2,628.0000	3.180	0	0	0
16/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	852.0000	777.0000	(8.803)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	87.0000	73.0000	(16.092)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,571.0000	1,487.0000	(5.347)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,815.0000	1,894.0000	4.353	0	0	0
16/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,350.0000	2,431.0000	3.447	0	0	0
16/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	2,017.0000	1,933.0000	(4.165)	0	0	0
16/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	203.0000	174.0000	(14.286)	0	0	0
16/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,585.0000	5,669.0000	1.504	0	0	0
16/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,960.0000	2,040.0000	4.082	0	0	0
16/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,685.0000	5,769.0000	1.478	0	0	0
16/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	156.0000	184.0000	17.949	0	0	0
16/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,266.0000	3,181.0000	(2.603)	0	0	0
16/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	472.0000	415.0000	(12.076)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,815.0000	1,894.0000	4.353	0	0	0
16/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,918.0000	1,834.0000	(4.380)	0	0	0
16/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	933.0000	1,002.0000	7.395	0	0	0
16/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	4,266.0000	4,181.0000	(1.992)	0	0	0
16/07/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,416.0000	3,331.0000	(2.488)	0	0	0
16/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,863.0000	1,943.0000	4.294	0	0	0
16/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,085.0000	4,170.0000	2.081	0	0	0
16/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,521.0000	1,437.0000	(5.523)	0	0	0
16/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,366.0000	2,282.0000	(3.550)	0	0	0
16/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,041.0000	3,124.0000	2.729	0	0	0
16/07/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,670.0000	1,585.0000	(5.090)	0	0	0
16/07/2009	\$ / R	2009/09/14	6.00	Call	Currency Future	2,267.0000	2,182.0000	(3.749)	0	0	0
16/07/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	4,416.0000	4,331.0000	(1.925)	0	0	0
16/07/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,422.0000	1,339.0000	(5.837)	0	0	0
16/07/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	98.0000	83.0000	(15.306)	0	0	0
16/07/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	3,637.0000	3,721.0000	2.310	0	0	0
16/07/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,202.0000	1,277.0000	6.240	0	0	0
16/07/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	25.0000	32.0000	28.000	0	0	0
16/07/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	941.0000	863.0000	(8.289)	0	0	0
16/07/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	5,984.0000	6,069.0000	1.420	0	0	0
16/07/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	2,167.0000	2,082.0000	(3.922)	0	0	0
16/07/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,767.0000	1,846.0000	4.471	0	0	0
16/07/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/07/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	3,016.0000	2,931.0000	(2.818)	0	0	0
16/07/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,389.0000	1,465.0000	5.472	0	0	0
16/07/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,190.0000	3,273.0000	2.602	0	0	0
16/07/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,021.0000	1,092.0000	6.954	0	0	0
16/07/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
16/07/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,185.0000	4,270.0000	2.031	0	0	0
16/07/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	4,016.0000	3,931.0000	(2.117)	0	0	0
16/07/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	3,166.0000	3,081.0000	(2.685)	0	0	0
16/07/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	5,735.0000	5,819.0000	1.465	0	0	0
16/07/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	4,166.0000	4,081.0000	(2.040)	0	0	0
16/07/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	68.0000	58.0000	(14.706)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	3,986.0000	4,070.0000	2.107	0	0	0
16/07/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/07/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,324.0000	1,241.0000	(6.269)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,235.0000	4,320.0000	2.007	0	0	0
16/07/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,134.0000	6,219.0000	1.386	0	0	0
16/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
16/07/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,034.0000	6,119.0000	1.409	0	0	0
16/07/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,301.0000	2,382.0000	3.520	0	0	0
16/07/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,769.0000	1,685.0000	(4.748)	0	0	0
16/07/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	2,317.0000	2,232.0000	(3.669)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	4,635.0000	4,719.0000	1.812	0	0	0
16/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
16/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
16/07/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,966.0000	3,881.0000	(2.143)	0	0	0
16/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	136.0000	115.0000	(15.441)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,960.0000	2,040.0000	4.082	0	0	0
16/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,966.0000	2,881.0000	(2.866)	0	0	0
16/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	3,316.0000	3,231.0000	(2.563)	0	0	0
16/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,057.0000	2,137.0000	3.889	0	0	0
16/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/07/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	5,834.0000	5,919.0000	1.457	0	0	0
16/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	720.0000	784.0000	8.889	0	0	0
16/07/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,316.0000	4,231.0000	(1.969)	0	0	0
16/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,587.0000	3,671.0000	2.342	0	0	0
16/07/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,916.0000	3,831.0000	(2.171)	0	0	0
16/07/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,416.0000	2,332.0000	(3.477)	0	0	0
16/07/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,239.0000	3,323.0000	2.593	0	0	0
16/07/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,275.0000	1,192.0000	(6.510)	0	0	0
16/07/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	809.0000	735.0000	(9.147)	0	0	0
16/07/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	44.0000	54.0000	22.727	0	0	0
16/07/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
16/07/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,866.0000	3,781.0000	(2.199)	0	0	0
16/07/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,140.0000	3,223.0000	2.643	0	0	0
16/07/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,866.0000	2,781.0000	(2.966)	0	0	0
16/07/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,916.0000	2,831.0000	(2.915)	0	0	0
16/07/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,084.0000	6,169.0000	1.397	0	0	0
16/07/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	4,585.0000	4,669.0000	1.832	0	0	0
16/07/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	\$ / R	2009/12/14			Currency Future	8.4081	8.3223	(1.020)	8.3900	8.1800	33,564
16/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	509.0000	466.0000	(8.448)	0	0	0
16/07/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	270.0000	247.0000	(8.519)	0	0	0
16/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	0
16/07/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	301.0000	334.0000	10.963	0	0	0
16/07/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	250.0000	229.0000	(8.400)	0	0	0
16/07/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,873.0000	1,790.0000	(4.431)	0	0	0
16/07/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	573.0000	623.0000	8.726	0	0	0
16/07/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	258.0000	289.0000	12.016	0	0	0
16/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	856.0000	915.0000	6.893	0	0	0
16/07/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	260.0000	238.0000	(8.462)	0	0	0
16/07/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,225.0000	4,308.0000	1.964	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
16/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	431.0000	396.0000	(8.121)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	717.0000	661.0000	(7.810)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	314.0000	287.0000	(8.599)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	137.0000	125.0000	(8.759)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,117.0000	2,032.0000	(4.015)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,052.0000	1,115.0000	5.989	0	0	0
16/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,055.0000	3,135.0000	2.619	0	0	0
16/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	843.0000	782.0000	(7.236)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,588.0000	1,507.0000	(5.101)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	810.0000	750.0000	(7.407)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,249.0000	2,324.0000	3.335	0	0	0
16/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	353.0000	323.0000	(8.499)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,959.0000	3,038.0000	2.670	0	0	0
16/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,878.0000	1,953.0000	3.994	0	0	0
16/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	468.0000	429.0000	(8.333)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,607.0000	1,679.0000	4.480	0	0	0
16/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,295.0000	2,371.0000	3.312	0	0	0
16/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	745.0000	801.0000	7.517	0	0	0
16/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	202.0000	228.0000	12.871	0	0	0
16/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	353.0000	323.0000	(8.499)	0	0	75
16/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	819.0000	877.0000	7.082	0	0	0
16/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,508.0000	5,592.0000	1.525	0	0	0
16/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,896.0000	6,981.0000	1.233	0	0	0
16/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	510.0000	557.0000	9.216	0	0	0
16/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,344.0000	1,412.0000	5.060	0	0	0
16/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	165.0000	151.0000	(8.485)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	9,530
16/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,443.0000	3,524.0000	2.353	0	0	0
16/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	745.0000	801.0000	7.517	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	348.0000	383.0000	10.057	0	0	0
16/07/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	90.0000	106.0000	17.778	0	0	0
16/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,202.0000	2,278.0000	3.451	0	0	0
16/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,127.0000	4,209.0000	1.987	0	0	0
16/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,062.0000	5,146.0000	1.659	0	0	0
16/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	659.0000	606.0000	(8.042)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,249.0000	2,324.0000	3.335	0	0	0
16/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	184.0000	209.0000	13.587	0	0	0
16/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	202.0000	185.0000	(8.416)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	150.0000	137.0000	(8.667)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	983.0000	917.0000	(6.714)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,609.0000	3,523.0000	(2.383)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,833.0000	1,907.0000	4.037	0	0	0
16/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	168.0000	192.0000	14.286	0	0	0
16/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,652.0000	1,724.0000	4.358	0	0	0
16/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	606.0000	555.0000	(8.416)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	133.0000	121.0000	(9.023)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,210.0000	5,294.0000	1.612	0	0	0
16/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	876.0000	814.0000	(7.078)	0	0	0
16/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,145.0000	7,230.0000	1.190	0	0	0
16/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,108.0000	5,022.0000	(1.684)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	26.0000	23.0000	(11.538)	26	26	9,605
16/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,099.0000	1,029.0000	(6.369)	0	0	13,513
16/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,742.0000	1,815.0000	4.191	0	0	0
16/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,720.0000	2,798.0000	2.868	0	0	0
16/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,924.0000	1,999.0000	3.898	0	0	0
16/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,924.0000	1,999.0000	3.898	0	0	0
16/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,864.0000	4,948.0000	1.727	0	0	0
16/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,931.0000	4,014.0000	2.111	0	0	0
16/07/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	632.0000	580.0000	(8.228)	0	0	0
16/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	451.0000	494.0000	9.534	0	0	0
16/07/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	133.0000	121.0000	(9.023)	0	0	0
16/07/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
16/07/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/07/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
16/07/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	82.0000	95.0000	15.854	0	0	0
16/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	40.0000	36.0000	(10.000)	40	40	1,109
16/07/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	687.0000	633.0000	(7.860)	0	0	0
16/07/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
16/07/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,387.0000	1,456.0000	4.975	0	0	0
16/07/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,784.0000	3,866.0000	2.167	0	0	0
16/07/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,183.0000	1,107.0000	(6.424)	0	0	0
16/07/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
16/07/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/07/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,618.0000	4,701.0000	1.797	0	0	0
16/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	468.0000	429.0000	(8.333)	0	0	0
16/07/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	327.0000	299.0000	(8.563)	0	0	0
16/07/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	280.0000	256.0000	(8.571)	0	0	0
16/07/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/07/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,360.0000	3,274.0000	(2.560)	0	0	0
16/07/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	487.0000	447.0000	(8.214)	0	0	247
16/07/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	972.0000	1,034.0000	6.379	0	0	0
16/07/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
16/07/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,274.0000	4,357.0000	1.942	0	0	0
16/07/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	479.0000	525.0000	9.603	0	0	0
16/07/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	372.0000	409.0000	9.946	0	0	0
16/07/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	279.0000	311.0000	11.470	0	0	0
16/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	141.0000	129.0000	(8.511)	0	0	0
16/07/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,717.0000	4,800.0000	1.760	0	0	0
16/07/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,274.0000	4,357.0000	1.942	0	0	0
16/07/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,858.0000	4,772.0000	(1.770)	0	0	0
16/07/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	160.0000	146.0000	(8.750)	160	160	11,110
16/07/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	209.0000	191.0000	(8.612)	0	0	3,000
16/07/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,323.0000	4,406.0000	1.920	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
16/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	580.0000	531.0000	(8.448)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	541.0000	590.0000	9.057	0	0	0
16/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,301.0000	1,369.0000	5.227	0	0	0
16/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	674.0000	728.0000	8.012	0	0	0
16/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	324.0000	358.0000	10.494	0	0	0
16/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	424.0000	464.0000	9.434	0	0	0
16/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	383.0000	350.0000	(8.616)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	182.0000	167.0000	(8.242)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,540.0000	3,622.0000	2.316	0	0	0
16/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,667.0000	4,750.0000	1.778	0	0	0
16/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	75.0000	85.0000	13.333	0	0	0
16/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	129.0000	118.0000	(8.527)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	449.0000	412.0000	(8.241)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	125.0000	145.0000	16.000	0	0	0
16/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,971.0000	2,046.0000	3.805	0	0	0
16/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	107.0000	97.0000	(9.346)	107	107	189
16/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	431.0000	396.0000	(8.121)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	782.0000	839.0000	7.289	0	0	0
16/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,483.0000	2,560.0000	3.101	0	0	0
16/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	195.0000	178.0000	(8.718)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,963.0000	5,047.0000	1.693	0	0	0
16/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	856.0000	915.0000	6.893	0	0	0
16/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	184.0000	209.0000	13.587	0	0	0
16/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	340.0000	311.0000	(8.529)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,474.0000	1,544.0000	4.749	0	0	0
16/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,656.0000	5,741.0000	1.503	0	0	0
16/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	301.0000	334.0000	10.963	0	0	0
16/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,914.0000	4,997.0000	1.689	0	0	0
16/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,911.0000	2,990.0000	2.714	0	0	0
16/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,495.0000	1,415.0000	(5.351)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	41.0000	48.0000	17.073	0	0	0
16/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	510.0000	557.0000	9.216	0	0	0
16/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,735.0000	3,817.0000	2.195	0	0	0
16/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,471.0000	4,553.0000	1.834	0	0	0
16/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
16/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,563.0000	2,477.0000	(3.355)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	532.0000	486.0000	(8.647)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,259.0000	1,326.0000	5.322	0	0	0
16/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	782.0000	839.0000	7.289	0	0	0
16/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	220.0000	247.0000	12.273	0	0	0
16/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,981.0000	4,063.0000	2.060	0	0	0
16/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
16/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	573.0000	623.0000	8.726	0	0	0
16/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	217.0000	198.0000	(8.756)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,787.0000	1,861.0000	4.141	0	0	0
16/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,717.0000	4,800.0000	1.760	0	0	0
16/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	843.0000	782.0000	(7.236)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	509.0000	466.0000	(8.448)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,133.0000	1,198.0000	5.737	0	0	0
16/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,491.0000	3,573.0000	2.349	0	0	0
16/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
16/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	556.0000	508.0000	(8.633)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	451.0000	494.0000	9.534	0	0	0
16/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	819.0000	877.0000	7.082	0	0	0
16/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,672.0000	2,750.0000	2.919	0	0	0
16/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,309.0000	5,393.0000	1.582	0	0	0
16/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,491.0000	3,573.0000	2.349	0	0	0
16/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,495.0000	1,415.0000	(5.351)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,634.0000	1,553.0000	(4.957)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,612.0000	2,527.0000	(3.254)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,449.0000	1,370.0000	(5.452)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	532.0000	486.0000	(8.647)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	165.0000	151.0000	(8.485)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,394.0000	3,475.0000	2.387	0	0	0
16/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,297.0000	3,378.0000	2.457	0	0	0
16/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	424.0000	463.0000	9.198	0	0	0
16/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	327.0000	299.0000	(8.563)	0	0	13,513
16/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,259.0000	1,326.0000	5.322	0	0	0
16/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,607.0000	1,679.0000	4.480	0	0	0
16/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,260.0000	5,344.0000	1.597	0	0	0
16/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,414.0000	2,329.0000	(3.521)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,389.0000	2,465.0000	3.181	0	0	0
16/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	314.0000	287.0000	(8.599)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	580.0000	531.0000	(8.448)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,156.0000	2,231.0000	3.479	0	0	0
16/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	155.0000	142.0000	(8.387)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	340.0000	311.0000	(8.529)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,079.0000	4,161.0000	2.010	0	0	0
16/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	6,946.0000	7,031.0000	1.224	0	0	0
16/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	217.0000	198.0000	(8.756)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,878.0000	1,953.0000	3.994	0	0	0
16/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,697.0000	1,769.0000	4.243	0	0	0
16/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	398.0000	436.0000	9.548	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,175.0000	1,241.0000	5.617	0	0	0
16/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	153.0000	175.0000	14.379	0	0	0
16/07/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	778.0000	719.0000	(7.584)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,981.0000	4,063.0000	2.060	0	0	0
16/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	398.0000	365.0000	(8.291)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,530.0000	2,607.0000	3.043	0	0	0
16/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	372.0000	409.0000	9.946	0	0	0
16/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	137.0000	125.0000	(8.759)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,569.0000	4,652.0000	1.817	0	0	0
16/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	68.0000	77.0000	13.235	0	0	0
16/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,141.0000	1,067.0000	(6.486)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,443.0000	3,524.0000	2.353	0	0	0
16/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	640.0000	692.0000	8.125	0	0	0
16/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	606.0000	657.0000	8.416	0	0	0
16/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,200.0000	3,281.0000	2.531	0	0	0
16/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,409.0000	3,324.0000	(2.493)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	414.0000	380.0000	(8.213)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,963.0000	5,047.0000	1.693	0	0	0
16/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,697.0000	6,782.0000	1.269	0	0	0
16/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,513.0000	2,428.0000	(3.382)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	225.0000	205.0000	(8.889)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,063.0000	2,138.0000	3.635	0	0	0
16/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
16/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	414.0000	380.0000	(8.213)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,216.0000	1,283.0000	5.510	0	0	0
16/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,161.0000	5,245.0000	1.628	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,270.0000	1,193.0000	(6.063)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	606.0000	657.0000	8.416	0	0	0
16/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,342.0000	2,418.0000	3.245	0	0	0
16/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	62.0000	70.0000	12.903	0	0	0
16/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	6,996.0000	7,081.0000	1.215	0	0	0
16/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,133.0000	1,198.0000	5.737	0	0	0
16/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	233.0000	213.0000	(8.584)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,408.0000	5,492.0000	1.553	0	0	0
16/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	125.0000	115.0000	(8.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,226.0000	1,150.0000	(6.199)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,345.0000	3,426.0000	2.422	0	0	0
16/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	911.0000	847.0000	(7.025)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,012.0000	1,074.0000	6.126	0	0	0
16/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,200.0000	3,281.0000	2.531	0	0	0
16/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	121.0000	111.0000	(8.264)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,483.0000	2,560.0000	3.101	0	0	0
16/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	710.0000	764.0000	7.606	0	0	0
16/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,562.0000	1,634.0000	4.609	0	0	0
16/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	383.0000	350.0000	(8.616)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,624.0000	2,703.0000	3.011	0	0	0
16/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	33.0000	39.0000	18.182	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,202.0000	6,286.0000	1.354	0	0	0
16/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,548.0000	6,633.0000	1.298	0	0	0
16/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,017.0000	2,092.0000	3.718	0	0	0
16/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	674.0000	728.0000	8.012	0	0	0
16/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	239.0000	267.0000	11.715	0	0	0
16/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,607.0000	5,691.0000	1.498	0	0	0
16/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,697.0000	1,769.0000	4.243	0	0	0
16/07/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	170.0000	156.0000	(8.235)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,436.0000	2,513.0000	3.161	0	0	0
16/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,013.0000	5,096.0000	1.656	0	0	0
16/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	280.0000	256.0000	(8.571)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,541.0000	1,461.0000	(5.191)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,110.0000	3,025.0000	(2.733)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,559.0000	3,473.0000	(2.416)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,961.0000	2,875.0000	(2.904)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	368.0000	337.0000	(8.424)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,520.0000	4,603.0000	1.836	0	0	0
16/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	972.0000	1,034.0000	6.379	0	0	0
16/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,007.0000	3,087.0000	2.660	0	0	0
16/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	894.0000	954.0000	6.711	0	0	0
16/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,111.0000	5,195.0000	1.644	0	0	0
16/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,499.0000	6,584.0000	1.308	0	0	0
16/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,969.0000	1,886.0000	(4.215)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	302.0000	277.0000	(8.278)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,421.0000	4,504.0000	1.877	0	0	0
16/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,735.0000	3,817.0000	2.195	0	0	0
16/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
16/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	640.0000	692.0000	8.125	0	0	0
16/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,577.0000	2,655.0000	3.027	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	747.0000	690.0000	(7.631)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	876.0000	814.0000	(7.078)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,811.0000	2,726.0000	(3.024)	0	0	0
16/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	398.0000	365.0000	(8.291)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,471.0000	4,553.0000	1.834	0	0	0
16/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	168.0000	192.0000	14.286	0	0	0
16/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,400.0000	6,484.0000	1.313	0	0	0
16/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	155.0000	142.0000	(8.387)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,833.0000	3,916.0000	2.165	0	0	0
16/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,882.0000	3,965.0000	2.138	0	0	0
16/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,589.0000	3,670.0000	2.257	0	0	0
16/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	168.0000	192.0000	14.286	0	0	0
16/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,809.0000	3,723.0000	(2.258)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	101.0000	118.0000	16.832	0	0	0
16/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,540.0000	3,622.0000	2.316	0	0	0
16/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,092.0000	1,157.0000	5.952	0	0	0
16/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,176.0000	4,259.0000	1.988	0	0	0
16/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,052.0000	1,115.0000	5.989	0	0	0
16/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,824.0000	1,742.0000	(4.496)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	2,018.0000	1,935.0000	(4.113)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,557.0000	5,641.0000	1.512	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,815.0000	4,898.0000	1.724	0	0	0
16/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	3,011.0000	2,925.0000	(2.856)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,509.0000	3,424.0000	(2.422)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,720.0000	2,798.0000	2.868	0	0	0
16/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	876.0000	814.0000	(7.078)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	62.0000	70.0000	12.903	0	0	0
16/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,297.0000	3,378.0000	2.457	0	0	0
16/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,210.0000	3,124.0000	(2.679)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,350.0000	6,435.0000	1.339	0	0	0
16/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	3,060.0000	2,975.0000	(2.778)	0	0	0
16/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,644.0000	7,729.0000	1.112	0	0	0
16/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,110.0000	2,185.0000	3.555	0	0	0
16/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,815.0000	2,894.0000	2.806	0	0	0
16/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	260.0000	238.0000	(8.462)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,067.0000	1,983.0000	(4.064)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,258.0000	4,173.0000	(1.996)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
16/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,359.0000	5,443.0000	1.567	0	0	0
16/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	4,009.0000	3,923.0000	(2.145)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
16/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,833.0000	1,907.0000	4.037	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	139.0000	160.0000	15.108	0	0	0
16/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,208.0000	4,123.0000	(2.020)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	4,059.0000	3,973.0000	(2.119)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,260.0000	3,174.0000	(2.638)	0	0	0
16/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,458.0000	4,372.0000	(1.929)	0	0	0
16/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,544.0000	7,629.0000	1.127	0	0	0
16/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,687.0000	3,768.0000	2.197	0	0	0
16/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	659.0000	606.0000	(8.042)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
16/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,449.0000	6,534.0000	1.318	0	0	0
16/07/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	947.0000	882.0000	(6.864)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	2,216.0000	2,131.0000	(3.836)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	1,021.0000	953.0000	(6.660)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,270.0000	1,193.0000	(6.063)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,166.0000	2,081.0000	(3.924)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	113.0000	131.0000	15.929	0	0	0
16/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
16/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,793.0000	7,879.0000	1.104	0	0	0
16/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,659.0000	3,573.0000	(2.350)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,759.0000	3,673.0000	(2.288)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,747.0000	6,832.0000	1.260	0	0	0
16/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,158.0000	4,073.0000	(2.044)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.65	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
16/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,805.0000	5,890.0000	1.464	0	0	0
16/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,762.0000	2,676.0000	(3.114)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,911.0000	2,825.0000	(2.954)	0	0	0
16/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,847.0000	6,932.0000	1.241	0	0	0
16/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,909.0000	3,823.0000	(2.200)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,756.0000	5,840.0000	1.459	0	0	0
16/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,160.0000	3,074.0000	(2.722)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	23.0000	28.0000	21.739	0	0	0
16/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	7,993.0000	8,079.0000	1.076	0	0	0
16/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	4,108.0000	4,023.0000	(2.069)	0	0	0
16/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,662.0000	2,577.0000	(3.193)	0	0	0
16/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	56.0000	64.0000	14.286	0	0	0
16/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,682.0000	1,600.0000	(4.875)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,004.0000	6,088.0000	1.399	0	0	0
16/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	5,855.0000	5,939.0000	1.435	0	0	0
16/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,265.0000	2,180.0000	(3.753)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,314.0000	1,236.0000	(5.936)	0	0	0
16/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,959.0000	3,873.0000	(2.172)	0	0	0
16/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,043.0000	8,129.0000	1.069	0	0	0
16/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,059.0000	991.0000	(6.421)	0	0	0
16/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,777.0000	1,695.0000	(4.615)	0	0	0
16/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	18.0000	22.0000	22.222	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	7,843.0000	7,929.0000	1.097	0	0	0
16/07/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,921.0000	1,838.0000	(4.321)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,459.0000	3,374.0000	(2.457)	0	0	0
16/07/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,093.0000	8,179.0000	1.063	0	0	0
16/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	7,743.0000	7,829.0000	1.111	0	0	0
16/07/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,103.0000	6,187.0000	1.376	0	0	0
16/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,767.0000	2,846.0000	2.855	0	0	0
16/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,463.0000	2,378.0000	(3.451)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,053.0000	6,137.0000	1.388	0	0	0
16/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	717.0000	661.0000	(7.810)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	258.0000	289.0000	12.016	0	0	0
16/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	176.0000	161.0000	(8.523)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	141.0000	129.0000	(8.511)	0	0	0
16/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,518.0000	1,589.0000	4.677	0	0	0
16/07/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
16/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
16/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,959.0000	3,038.0000	2.670	0	0	0
16/07/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
16/07/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
16/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,152.0000	6,236.0000	1.365	0	0	0
16/07/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,030.0000	4,112.0000	2.035	0	0	0
16/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,103.0000	3,184.0000	2.610	0	0	0
16/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,421.0000	4,504.0000	1.877	0	0	0
16/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/07/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/07/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,404.0000	1,325.0000	(5.627)	0	0	0
16/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/07/2009	\$ / R 2009/12/14	4.05	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
16/07/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,152.0000	3,232.0000	2.538	0	0	0
16/07/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	2,364.0000	2,279.0000	(3.596)	0	0	0
16/07/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,638.0000	3,719.0000	2.226	0	0	0
16/07/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,931.0000	4,014.0000	2.111	0	0	0
16/07/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	4,358.0000	4,272.0000	(1.973)	0	0	0
16/07/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,248.0000	3,329.0000	2.494	0	0	0
16/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	10,100
16/07/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
16/07/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,863.0000	2,942.0000	2.759	0	0	0
16/07/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
16/07/2009	\$ / R	2010/03/15			Currency Future	8.5491	8.4631	(1.006)	8.5500	8.5400	91
16/07/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	162.0000	150.0000	(7.407)	162	162	17,961
16/07/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	649.0000	695.0000	7.088	0	0	0
16/07/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
16/07/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
16/07/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,173.0000	2,088.0000	(3.912)	0	0	0
16/07/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	637.0000	594.0000	(6.750)	0	0	0
16/07/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	144.0000	133.0000	(7.639)	0	0	0
16/07/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,209.0000	2,279.0000	3.169	0	0	0
16/07/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,721.0000	1,788.0000	3.893	0	0	0
16/07/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	35.0000	41.0000	17.143	0	0	0
16/07/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,895.0000	2,970.0000	2.591	0	0	0
16/07/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,366.0000	3,443.0000	2.288	0	0	0
16/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	198.0000	182.0000	(8.081)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	270.0000	251.0000	(7.037)	0	0	0
16/07/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
16/07/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	588.0000	631.0000	7.313	0	0	0
16/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,678.0000	1,744.0000	3.933	0	0	0
16/07/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	135.0000	125.0000	(7.407)	0	0	0
16/07/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,299.0000	2,369.0000	3.045	0	0	0
16/07/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,183.0000	4,262.0000	1.889	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,425.0000	1,488.0000	4.421	0	0	0
16/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	166.0000	153.0000	(7.831)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,026.0000	3,102.0000	2.512	0	0	0
16/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,401.0000	5,483.0000	1.518	0	0	0
16/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
16/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
16/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,652.0000	3,567.0000	(2.327)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	993.0000	1,048.0000	5.539	0	0	0
16/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	324.0000	301.0000	(7.099)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	141.0000	130.0000	(7.801)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,765.0000	4,846.0000	1.700	0	0	0
16/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	167.0000	190.0000	13.772	0	0	0
16/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,127.0000	7,211.0000	1.179	0	0	0
16/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	417.0000	388.0000	(6.954)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	713.0000	761.0000	6.732	0	0	0
16/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	132.0000	121.0000	(8.333)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,617.0000	2,690.0000	2.789	0	0	0
16/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,107.0000	5,188.0000	1.586	0	0	0
16/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,473.0000	4,553.0000	1.789	0	0	0
16/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	382.0000	356.0000	(6.806)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,934.0000	1,854.0000	(4.137)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	442.0000	411.0000	(7.014)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	774.0000	725.0000	(6.331)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,389.0000	2,460.0000	2.972	0	0	0
16/07/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	469.0000	437.0000	(6.823)	0	0	0
16/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,166.0000	1,103.0000	(5.403)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,068.0000	1,125.0000	5.337	0	0	0
16/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,942.0000	3,017.0000	2.549	0	0	0
16/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
16/07/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,899.0000	4,813.0000	(1.755)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,384.0000	1,446.0000	4.480	0	0	0
16/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,425.0000	1,488.0000	4.421	0	0	0
16/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	277.0000	257.0000	(7.220)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	138.0000	127.0000	(7.971)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
16/07/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	681.0000	728.0000	6.902	0	0	0
16/07/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	503.0000	543.0000	7.952	0	0	0
16/07/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	562.0000	524.0000	(6.762)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	188.0000	173.0000	(7.979)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,434.0000	2,506.0000	2.958	0	0	0
16/07/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,271.0000	3,348.0000	2.354	0	0	0
16/07/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,755.0000	2,829.0000	2.686	0	0	0
16/07/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	333.0000	310.0000	(6.907)	0	0	0
16/07/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	580.0000	541.0000	(6.724)	0	0	0
16/07/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	702.0000	656.0000	(6.553)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	257.0000	239.0000	(7.004)	0	0	0
16/07/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	158.0000	146.0000	(7.595)	0	0	0
16/07/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,029.0000	2,099.0000	3.450	0	0	0
16/07/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,557.0000	3,635.0000	2.193	0	0	0
16/07/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	598.0000	558.0000	(6.689)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,808.0000	1,876.0000	3.761	0	0	0
16/07/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	121.0000	111.0000	(8.264)	0	0	0
16/07/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,863.0000	4,943.0000	1.645	0	0	0
16/07/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	228.0000	212.0000	(7.018)	0	0	0
16/07/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
16/07/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	315.0000	293.0000	(6.984)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	174.0000	161.0000	(7.471)	0	0	0
16/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	324.0000	301.0000	(7.099)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	203.0000	187.0000	(7.882)	0	0	0
16/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,525.0000	2,598.0000	2.891	0	0	0
16/07/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,131.0000	1,069.0000	(5.482)	0	0	0
16/07/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	956.0000	1,011.0000	5.753	0	0	0
16/07/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,082.0000	3,158.0000	2.466	0	0	0
16/07/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,254.0000	2,324.0000	3.106	0	0	0
16/07/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,989.0000	3,064.0000	2.509	0	0	0
16/07/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	400.0000	436.0000	9.000	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
16/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	182.0000	206.0000	13.187	0	0	0
16/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	352.0000	327.0000	(7.102)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	920.0000	973.0000	5.761	0	0	0
16/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,183.0000	1,243.0000	5.072	0	0	0
16/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,364.0000	1,291.0000	(5.352)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	483.0000	450.0000	(6.832)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	284.0000	264.0000	(7.042)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	183.0000	169.0000	(7.650)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,302.0000	1,364.0000	4.762	0	0	0
16/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,414.0000	3,491.0000	2.255	0	0	0
16/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,404.0000	3,318.0000	(2.526)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	277.0000	257.0000	(7.220)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	158.0000	146.0000	(7.595)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,450.0000	5,532.0000	1.505	0	0	0
16/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	814.0000	865.0000	6.265	0	0	0
16/07/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,635.0000	1,701.0000	4.037	0	0	0
16/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,678.0000	1,744.0000	3.933	0	0	0
16/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,205.0000	5,286.0000	1.556	0	0	0
16/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	245.0000	228.0000	(6.939)	0	0	0
16/07/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,880.0000	6,963.0000	1.206	0	0	0
16/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	151.0000	139.0000	(7.947)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	141.0000	130.0000	(7.801)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,896.0000	1,964.0000	3.586	0	0	0
16/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
16/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
16/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	376.0000	411.0000	9.309	0	0	0
16/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,802.0000	2,876.0000	2.641	0	0	0
16/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,942.0000	3,017.0000	2.549	0	0	0
16/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,177.0000	3,253.0000	2.392	0	0	0
16/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	233.0000	217.0000	(6.867)	0	0	0
16/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,149.0000	5,063.0000	(1.670)	0	0	0
16/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	382.0000	356.0000	(6.806)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,532.0000	1,456.0000	(4.961)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	513.0000	478.0000	(6.823)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,852.0000	1,920.0000	3.672	0	0	0
16/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,848.0000	2,923.0000	2.633	0	0	0
16/07/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,319.0000	3,396.0000	2.320	0	0	0
16/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,183.0000	1,243.0000	5.072	0	0	0
16/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,466.0000	1,530.0000	4.366	0	0	0
16/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,377.0000	4,456.0000	1.805	0	0	0
16/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
16/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	680.0000	634.0000	(6.765)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	826.0000	774.0000	(6.295)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	333.0000	310.0000	(6.907)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	213.0000	197.0000	(7.512)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	179.0000	165.0000	(7.821)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,612.0000	2,527.0000	(3.254)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,592.0000	1,658.0000	4.146	0	0	0
16/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	531.0000	571.0000	7.533	0	0	0
16/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,480.0000	2,552.0000	2.903	0	0	0
16/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,414.0000	3,491.0000	2.255	0	0	0
16/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,425.0000	4,505.0000	1.808	0	0	0
16/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	245.0000	228.0000	(6.939)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,204.0000	1,137.0000	(5.565)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,662.0000	1,585.0000	(4.633)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	429.0000	399.0000	(6.993)	429	429	17,961
16/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	884.0000	937.0000	5.995	0	0	0
16/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,384.0000	1,446.0000	4.480	0	0	0
16/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	147.0000	136.0000	(7.483)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	129.0000	119.0000	(7.752)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	109.0000	100.0000	(8.257)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,984.0000	2,054.0000	3.528	0	0	0
16/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,808.0000	1,876.0000	3.761	0	0	0
16/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	155.0000	174.0000	12.258	0	0	0
16/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	618.0000	663.0000	7.282	0	0	0
16/07/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	425.0000	461.0000	8.471	0	0	0
16/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,164.0000	2,234.0000	3.235	0	0	0
16/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,130.0000	3,206.0000	2.428	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,499.0000	5,581.0000	1.491	0	0	0
16/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	257.0000	239.0000	(7.004)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	63.0000	71.0000	12.698	0	0	0
16/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	291.0000	271.0000	(6.873)	291	291	28,101
16/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	476.0000	515.0000	8.193	0	0	0
16/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	251.0000	233.0000	(7.171)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
16/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,453.0000	3,368.0000	(2.462)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	617.0000	576.0000	(6.645)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	726.0000	678.0000	(6.612)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,177.0000	3,253.0000	2.392	0	0	0
16/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,462.0000	3,539.0000	2.224	0	0	0
16/07/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,896.0000	1,964.0000	3.586	0	0	0
16/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	94.0000	87.0000	(7.447)	94	94	28,101
16/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,709.0000	2,783.0000	2.732	0	0	0
16/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	126.0000	116.0000	(7.937)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	155.0000	143.0000	(7.742)	0	0	0
16/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,039.0000	4,118.0000	1.956	0	0	0
16/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,231.0000	4,311.0000	1.891	0	0	0
16/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,845.0000	3,924.0000	2.055	0	0	0
16/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	269.0000	298.0000	10.781	0	0	0
16/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,035.0000	3,111.0000	2.504	0	0	0
16/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,156.0000	5,237.0000	1.571	0	0	0
16/07/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,942.0000	4,021.0000	2.004	0	0	0
16/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,030.0000	1,086.0000	5.437	0	0	0
16/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	455.0000	424.0000	(6.813)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	135.0000	124.0000	(8.148)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,068.0000	1,125.0000	5.337	0	0	0
16/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	223.0000	207.0000	(7.175)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,602.0000	3,517.0000	(2.360)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,663.0000	2,736.0000	2.741	0	0	0
16/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,224.0000	3,301.0000	2.388	0	0	0
16/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	417.0000	388.0000	(6.954)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,074.0000	2,144.0000	3.375	0	0	0
16/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	251.0000	233.0000	(7.171)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,209.0000	2,279.0000	3.169	0	0	0
16/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,223.0000	1,283.0000	4.906	0	0	0
16/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,852.0000	1,920.0000	3.672	0	0	0
16/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,299.0000	2,369.0000	3.045	0	0	0
16/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	111.0000	102.0000	(8.108)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	208.0000	192.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,550.0000	1,615.0000	4.194	0	0	0
16/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	968.0000	911.0000	(5.888)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,254.0000	2,324.0000	3.106	0	0	0
16/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,366.0000	3,443.0000	2.288	0	0	0
16/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	884.0000	937.0000	5.995	0	0	0
16/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,797.0000	3,876.0000	2.081	0	0	0
16/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,503.0000	3,417.0000	(2.455)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,752.0000	1,673.0000	(4.509)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	559.0000	600.0000	7.335	0	0	0
16/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	179.0000	165.0000	(7.821)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	138.0000	127.0000	(7.971)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,960.0000	5,041.0000	1.633	0	0	0
16/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,895.0000	2,970.0000	2.591	0	0	0
16/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,661.0000	2,576.0000	(3.194)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	658.0000	614.0000	(6.687)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	498.0000	464.0000	(6.827)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	208.0000	192.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,989.0000	3,064.0000	2.509	0	0	0
16/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,058.0000	5,139.0000	1.601	0	0	0
16/07/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,605.0000	3,683.0000	2.164	0	0	0
16/07/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	214.0000	240.0000	12.150	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	218.0000	202.0000	(7.339)	0	0	0
16/07/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	123.0000	114.0000	(7.317)	0	0	0
16/07/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
16/07/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	104.0000	96.0000	(7.692)	0	0	0
16/07/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,522.0000	4,602.0000	1.769	0	0	0
16/07/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
16/07/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,702.0000	3,616.0000	(2.323)	0	0	0
16/07/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
16/07/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	372.0000	346.0000	(6.989)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,480.0000	2,552.0000	2.903	0	0	0
16/07/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,509.0000	3,587.0000	2.223	0	0	0
16/07/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	331.0000	364.0000	9.970	0	0	0
16/07/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	58.0000	65.0000	12.069	0	0	0
16/07/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,465.0000	2,380.0000	(3.448)	0	0	0
16/07/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,710.0000	2,625.0000	(3.137)	0	0	0
16/07/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	198.0000	182.0000	(8.081)	0	0	0
16/07/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	799.0000	749.0000	(6.258)	0	0	0
16/07/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
16/07/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,707.0000	1,628.0000	(4.628)	0	0	0
16/07/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
16/07/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
16/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,262.0000	1,323.0000	4.834	0	0	0
16/07/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	361.0000	336.0000	(6.925)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,119.0000	2,189.0000	3.303	0	0	0
16/07/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
16/07/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,647.0000	5,729.0000	1.452	0	0	0
16/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,894.0000	3,972.0000	2.003	0	0	0
16/07/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	4,001.0000	3,915.0000	(2.149)	0	0	0
16/07/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	545.0000	508.0000	(6.789)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	233.0000	217.0000	(6.867)	0	0	0
16/07/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,106.0000	1,164.0000	5.244	0	0	0
16/07/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	299.0000	278.0000	(7.023)	0	0	0
16/07/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	938.0000	882.0000	(5.970)	0	0	0
16/07/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	746.0000	795.0000	6.568	0	0	0
16/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,984.0000	2,054.0000	3.528	0	0	0
16/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,755.0000	2,829.0000	2.686	0	0	0
16/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	405.0000	377.0000	(6.914)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	144.0000	133.0000	(7.639)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	289.0000	319.0000	10.381	0	0	0
16/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,550.0000	1,615.0000	4.194	0	0	0
16/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	361.0000	336.0000	(6.925)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,514.0000	2,429.0000	(3.381)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	299.0000	278.0000	(7.023)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,668.0000	4,748.0000	1.714	0	0	0
16/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	198.0000	223.0000	12.626	0	0	0
16/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,575.0000	1,498.0000	(4.889)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	3,006.0000	2,921.0000	(2.828)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	848.0000	901.0000	6.250	0	0	0
16/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,764.0000	1,832.0000	3.855	0	0	0
16/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	126.0000	116.0000	(7.937)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	880.0000	827.0000	(6.023)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,097.0000	1,036.0000	(5.561)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	2,028.0000	1,946.0000	(4.043)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	203.0000	187.0000	(7.882)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,571.0000	2,644.0000	2.839	0	0	0
16/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	134.0000	148.0000	10.448	0	0	0
16/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,262.0000	1,323.0000	4.834	0	0	0
16/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	32.0000	37.0000	15.625	0	0	0
16/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,303.0000	5,385.0000	1.546	0	0	0
16/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
16/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,343.0000	1,405.0000	4.617	0	0	0
16/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	263.0000	245.0000	(6.844)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	393.0000	366.0000	(6.870)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,243.0000	1,173.0000	(5.632)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,466.0000	1,530.0000	4.366	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	342.0000	318.0000	(7.018)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,814.0000	4,895.0000	1.683	0	0	0
16/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	144.0000	160.0000	11.111	0	0	0
16/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	315.0000	293.0000	(6.984)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,283.0000	1,212.0000	(5.534)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
16/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	155.0000	143.0000	(7.742)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	529.0000	493.0000	(6.805)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,981.0000	1,900.0000	(4.089)	0	0	0
16/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,653.0000	3,731.0000	2.135	0	0	0
16/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,354.0000	3,268.0000	(2.564)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,716.0000	4,797.0000	1.718	0	0	0
16/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,124.0000	2,040.0000	(3.955)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,592.0000	1,658.0000	4.146	0	0	0
16/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,150.0000	4,065.0000	(2.048)	0	0	0
16/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	102.0000	94.0000	(7.843)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,106.0000	3,020.0000	(2.769)	0	0	0
16/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	89.0000	82.0000	(7.865)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
16/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	82.0000	93.0000	13.415	0	0	0
16/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	124.0000	138.0000	11.290	0	0	0
16/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	76.0000	85.0000	11.842	0	0	0
16/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,367.0000	2,283.0000	(3.549)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	909.0000	854.0000	(6.051)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,323.0000	1,251.0000	(5.442)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	170.0000	157.0000	(7.647)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,101.0000	4,015.0000	(2.097)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	310.0000	341.0000	10.000	0	0	0
16/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,144.0000	1,203.0000	5.157	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
16/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,598.0000	5,680.0000	1.465	0	0	0
16/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	174.0000	161.0000	(7.471)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	780.0000	830.0000	6.410	0	0	0
16/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
16/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,063.0000	1,003.0000	(5.644)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
16/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,350.0000	4,264.0000	(1.977)	0	0	0
16/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,525.0000	2,598.0000	2.891	0	0	0
16/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,144.0000	1,203.0000	5.157	0	0	0
16/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,894.0000	3,972.0000	2.003	0	0	0
16/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
16/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	393.0000	366.0000	(6.870)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	193.0000	178.0000	(7.772)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,619.0000	4,699.0000	1.732	0	0	0
16/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,570.0000	4,651.0000	1.772	0	0	0
16/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,344.0000	2,415.0000	3.029	0	0	0
16/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
16/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,696.0000	5,778.0000	1.440	0	0	0
16/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,434.0000	2,506.0000	2.958	0	0	0
16/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	993.0000	1,048.0000	5.539	0	0	0
16/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,009.0000	5,090.0000	1.617	0	0	0
16/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,951.0000	3,865.0000	(2.177)	0	0	0
16/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,990.0000	4,069.0000	1.980	0	0	0
16/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	183.0000	169.0000	(7.650)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,911.0000	4,992.0000	1.649	0	0	0
16/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	52.0000	60.0000	15.385	0	0	0
16/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	483.0000	450.0000	(6.832)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,447.0000	1,372.0000	(5.183)	0	0	0
16/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	162.0000	150.0000	(7.407)	0	0	0
16/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	307.0000	286.0000	(6.840)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
16/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	97.0000	109.0000	12.371	0	0	0
16/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,573.0000	7,657.0000	1.109	0	0	0
16/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,672.0000	7,756.0000	1.095	0	0	0
16/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,663.0000	2,736.0000	2.741	0	0	0
16/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,709.0000	2,783.0000	2.732	0	0	0
16/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
16/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,764.0000	1,832.0000	3.855	0	0	0
16/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	442.0000	411.0000	(7.014)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,844.0000	5,926.0000	1.403	0	0	0
16/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	232.0000	259.0000	11.638	0	0	0
16/07/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,940.0000	2,009.0000	3.557	0	0	0
16/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	1,031.0000	972.0000	(5.723)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,221.0000	2,137.0000	(3.782)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,041.0000	6,123.0000	1.357	0	0	0
16/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,957.0000	2,872.0000	(2.875)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	853.0000	800.0000	(6.213)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,842.0000	1,762.0000	(4.343)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,205.0000	3,119.0000	(2.683)	0	0	0
16/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,020.0000	8,104.0000	1.047	0	0	0
16/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
16/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,069.0000	8,153.0000	1.041	0	0	0
16/07/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,090.0000	6,173.0000	1.363	0	0	0
16/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	7,821.0000	7,905.0000	1.074	0	0	0
16/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,851.0000	3,766.0000	(2.207)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,200.0000	4,114.0000	(2.048)	0	0	0
16/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	353.0000	387.0000	9.632	0	0	0
16/07/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,155.0000	3,070.0000	(2.694)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	39.0000	45.0000	15.385	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	291.0000	271.0000	(6.873)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,888.0000	1,808.0000	(4.237)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
16/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
16/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,858.0000	2,773.0000	(2.974)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	2,076.0000	1,993.0000	(3.998)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,250.0000	4,164.0000	(2.024)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	4,051.0000	3,965.0000	(2.123)	0	0	0
16/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,908.0000	2,822.0000	(2.957)	0	0	0
16/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,772.0000	7,856.0000	1.081	0	0	0
16/07/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,802.0000	3,716.0000	(2.262)	0	0	0
16/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,795.0000	5,877.0000	1.415	0	0	0
16/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	5,893.0000	5,976.0000	1.408	0	0	0
16/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
16/07/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,901.0000	3,816.0000	(2.179)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	3,056.0000	2,971.0000	(2.781)	0	0	0
16/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,254.0000	3,169.0000	(2.612)	0	0	0
16/07/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,139.0000	6,222.0000	1.352	0	0	0
16/07/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,809.0000	2,724.0000	(3.026)	0	0	0
16/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
16/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,270.0000	2,185.0000	(3.744)	0	0	0
16/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,119.0000	8,203.0000	1.035	0	0	0
16/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	7,871.0000	7,955.0000	1.067	0	0	0
16/07/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/07/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	228.0000	212.0000	(7.018)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,029.0000	2,099.0000	3.450	0	0	0
16/07/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
16/07/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,087.0000	4,166.0000	1.933	0	0	0
16/07/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	239.0000	222.0000	(7.113)	0	0	0
16/07/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	4,450.0000	4,364.0000	(1.933)	0	0	0
16/07/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,135.0000	4,214.0000	1.911	0	0	0
16/07/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
16/07/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	263.0000	245.0000	(6.844)	0	0	0
16/07/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/07/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,508.0000	1,573.0000	4.310	0	0	0
16/07/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	3,749.0000	3,828.0000	2.107	0	0	0
16/07/2009	\$ / R	2010/06/14			Currency Future	8.6891	8.6032	(0.989)	0.0000	0.0000	0
16/07/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	674.0000	635.0000	(5.786)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	410.0000	386.0000	(5.854)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	972.0000	921.0000	(5.247)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	739.0000	783.0000	5.954	0	0	0
16/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,745.0000	1,808.0000	3.610	0	0	0
16/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	346.0000	326.0000	(5.780)	0	0	0
16/07/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	260.0000	244.0000	(6.154)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	514.0000	484.0000	(5.837)	514	514	2,557
16/07/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,379.0000	1,438.0000	4.278	0	0	0
16/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,621.0000	1,682.0000	3.763	0	0	0
16/07/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
16/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,225.0000	1,281.0000	4.571	0	0	0
16/07/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	619.0000	659.0000	6.462	0	0	0
16/07/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	326.0000	307.0000	(5.828)	0	0	0
16/07/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,237.0000	2,156.0000	(3.621)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	535.0000	573.0000	7.103	0	0	0
16/07/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	580.0000	547.0000	(5.690)	0	0	21,978
16/07/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	458.0000	493.0000	7.642	0	0	0
16/07/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	728.0000	686.0000	(5.769)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	709.0000	669.0000	(5.642)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,957.0000	2,023.0000	3.373	0	0	0
16/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,697.0000	3,611.0000	(2.326)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	166.0000	155.0000	(6.627)	166	166	29,153
16/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	874.0000	827.0000	(5.378)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	514.0000	484.0000	(5.837)	0	0	26,596
16/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,131.0000	2,198.0000	3.144	0	0	0
16/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,571.0000	2,640.0000	2.684	0	0	0
16/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,627.0000	3,702.0000	2.068	0	0	0
16/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	320.0000	301.0000	(5.938)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	147.0000	138.0000	(6.122)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	802.0000	849.0000	5.860	0	0	0
16/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,225.0000	1,281.0000	4.571	0	0	0
16/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,053.0000	4,130.0000	1.900	0	0	0
16/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,674.0000	3,750.0000	2.069	0	0	0
16/07/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	3,958.0000	4,035.0000	1.945	0	0	0
16/07/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	691.0000	652.0000	(5.644)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	767.0000	723.0000	(5.737)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	566.0000	533.0000	(5.830)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	142.0000	133.0000	(6.338)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	163.0000	153.0000	(6.135)	0	0	0
16/07/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,644.0000	5,724.0000	1.417	0	0	0
16/07/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,077.0000	1,130.0000	4.921	0	0	0
16/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,539.0000	1,600.0000	3.964	0	0	0
16/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	708.0000	751.0000	6.073	0	0	0
16/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	438.0000	412.0000	(5.936)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	947.0000	896.0000	(5.385)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,662.0000	1,724.0000	3.730	0	0	0
16/07/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	747.0000	704.0000	(5.756)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	314.0000	295.0000	(6.051)	0	0	0
16/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	678.0000	720.0000	6.195	0	0	0
16/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,499.0000	1,559.0000	4.003	0	0	0

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16/07/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	135.0000	126.0000	(6.667)	0	0	0
16/07/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,114.0000	7,196.0000	1.153	0	0	0
16/07/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	808.0000	763.0000	(5.569)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,041.0000	1,093.0000	4.995	0	0	0
16/07/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	361.0000	339.0000	(6.094)	0	0	0
16/07/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,196.0000	4,273.0000	1.835	0	0	0
16/07/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
16/07/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,400.0000	5,480.0000	1.481	0	0	0
16/07/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,393.0000	3,467.0000	2.181	0	0	0
16/07/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,087.0000	2,154.0000	3.210	0	0	0
16/07/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,868.0000	6,950.0000	1.194	0	0	0
16/07/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,872.0000	1,936.0000	3.419	0	0	0
16/07/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,263.0000	2,330.0000	2.961	0	0	0
16/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	428.0000	403.0000	(5.841)	0	0	0
16/07/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,189.0000	5,103.0000	(1.657)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	641.0000	604.0000	(5.772)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,459.0000	1,518.0000	4.044	0	0	0
16/07/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	244.0000	270.0000	10.656	0	0	0
16/07/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	787.0000	743.0000	(5.591)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	401.0000	377.0000	(5.985)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	483.0000	519.0000	7.453	0	0	0
16/07/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	902.0000	951.0000	5.432	0	0	0
16/07/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,703.0000	1,766.0000	3.699	0	0	0
16/07/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,175.0000	2,242.0000	3.080	0	0	0
16/07/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,151.0000	1,205.0000	4.692	0	0	0
16/07/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	392.0000	369.0000	(5.867)	0	0	0
16/07/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	302.0000	283.0000	(6.291)	0	0	0
16/07/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,270.0000	1,205.0000	(5.118)	0	0	0
16/07/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,500.0000	1,427.0000	(4.867)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	648.0000	689.0000	6.327	0	0	0
16/07/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	182.0000	170.0000	(6.593)	0	0	21,978
16/07/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	218.0000	234.0000	7.339	0	0	0
16/07/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	161.0000	174.0000	8.075	0	0	0
16/07/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	448.0000	421.0000	(6.027)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	553.0000	520.0000	(5.967)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	540.0000	508.0000	(5.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	922.0000	872.0000	(5.423)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	770.0000	816.0000	5.974	0	0	0
16/07/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,712.0000	2,629.0000	(3.060)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	595.0000	560.0000	(5.882)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,006.0000	1,057.0000	5.070	0	0	0
16/07/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
16/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	469.0000	441.0000	(5.970)	0	0	0
16/07/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,796.0000	2,866.0000	2.504	0	0	0
16/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,745.0000	1,808.0000	3.610	0	0	0
16/07/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	231.0000	252.0000	9.091	0	0	0
16/07/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	590.0000	630.0000	6.780	0	0	0
16/07/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	384.0000	361.0000	(5.990)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	527.0000	496.0000	(5.882)	0	0	0
16/07/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	69.0000	76.0000	10.145	0	0	0
16/07/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,568.0000	2,485.0000	(3.232)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	830.0000	783.0000	(5.663)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	458.0000	431.0000	(5.895)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,188.0000	1,243.0000	4.630	0	0	0
16/07/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	235.0000	219.0000	(6.809)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,114.0000	1,167.0000	4.758	0	0	0
16/07/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	625.0000	589.0000	(5.760)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	502.0000	473.0000	(5.777)	0	0	0
16/07/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	480.0000	451.0000	(6.042)	0	0	0
16/07/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	212.0000	198.0000	(6.604)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,263.0000	1,320.0000	4.513	0	0	0
16/07/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,307.0000	1,237.0000	(5.356)	0	0	0
16/07/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,939.0000	4,854.0000	(1.721)	0	0	0
16/07/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,789.0000	1,713.0000	(4.248)	0	0	0
16/07/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,340.0000	1,398.0000	4.328	0	0	0
16/07/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	936.0000	986.0000	5.342	0	0	0
16/07/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/07/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	100.0000	109.0000	9.000	0	0	0
16/07/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	185.0000	173.0000	(6.486)	0	0	0
16/07/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,721.0000	3,797.0000	2.042	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,449.0000	3,363.0000	(2.493)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	175.0000	164.0000	(6.286)	0	0	0
16/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,346.0000	3,420.0000	2.212	0	0	0
16/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,419.0000	1,478.0000	4.158	0	0	0
16/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	2,008.0000	1,929.0000	(3.934)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,302.0000	1,359.0000	4.378	0	0	0
16/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	384.0000	361.0000	(5.990)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,263.0000	1,320.0000	4.513	0	0	0
16/07/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	491.0000	462.0000	(5.906)	0	0	0
16/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,234.0000	1,173.0000	(4.943)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,829.0000	1,893.0000	3.499	0	0	0
16/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	262.0000	289.0000	10.305	0	0	0
16/07/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	835.0000	882.0000	5.629	0	0	0
16/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/07/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	368.0000	347.0000	(5.707)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,151.0000	3,066.0000	(2.698)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,808.0000	2,725.0000	(2.956)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,143.0000	4,058.0000	(2.052)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	339.0000	319.0000	(5.900)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
16/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
16/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,000.0000	2,066.0000	3.300	0	0	0
16/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
16/07/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,486.0000	3,561.0000	2.151	0	0	0
16/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,746.0000	3,661.0000	(2.269)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,787.0000	1,851.0000	3.581	0	0	0
16/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,345.0000	1,274.0000	(5.279)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,867.0000	4,946.0000	1.623	0	0	0
16/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	333.0000	313.0000	(6.006)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	428.0000	403.0000	(5.841)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,191.0000	2,109.0000	(3.743)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,435.0000	4,512.0000	1.736	0	0	0
16/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,307.0000	2,374.0000	2.904	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
16/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,539.0000	1,600.0000	3.964	0	0	0
16/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	205.0000	221.0000	7.805	0	0	0
16/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
16/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	196.0000	184.0000	(6.122)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,340.0000	1,398.0000	4.328	0	0	0
16/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	364.0000	395.0000	8.516	0	0	0
16/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,161.0000	3,234.0000	2.309	0	0	0
16/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	296.0000	277.0000	(6.419)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	610.0000	574.0000	(5.902)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	410.0000	386.0000	(5.854)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	502.0000	473.0000	(5.777)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,626.0000	4,705.0000	1.708	0	0	0
16/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,101.0000	4,178.0000	1.878	0	0	0
16/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,023.0000	3,095.0000	2.382	0	0	0
16/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	971.0000	1,021.0000	5.149	0	0	0
16/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	480.0000	451.0000	(6.042)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	376.0000	354.0000	(5.851)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	115.0000	108.0000	(6.087)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,995.0000	3,909.0000	(2.153)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,060.0000	5,140.0000	1.581	0	0	0
16/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	104.0000	98.0000	(5.769)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,876.0000	1,798.0000	(4.158)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	100.0000	93.0000	(7.000)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	4,915.0000	4,994.0000	1.607	0	0	0
16/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,043.0000	2,110.0000	3.279	0	0	0
16/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,621.0000	1,682.0000	3.763	0	0	0
16/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	86.0000	95.0000	10.465	0	0	0
16/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	239.0000	224.0000	(6.276)	0	0	0
16/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,540.0000	1,466.0000	(4.805)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,053.0000	998.0000	(5.223)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,006.0000	4,082.0000	1.897	0	0	0
16/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,110.0000	1,054.0000	(5.045)	0	0	0
16/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	5,986.0000	6,067.0000	1.353	0	0	0
16/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	200.0000	187.0000	(6.500)	0	0	0
16/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	2,977.0000	3,049.0000	2.419	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
16/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	5,888.0000	5,969.0000	1.376	0	0	0
16/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,662.0000	1,587.0000	(4.513)	0	0	0
16/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	342.0000	373.0000	9.064	0	0	0
16/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,109.0000	5,188.0000	1.546	0	0	0
16/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,607.0000	7,690.0000	1.091	0	0	0
16/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
16/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	123.0000	134.0000	8.943	0	0	0
16/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,760.0000	2,677.0000	(3.007)	0	0	0
16/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,207.0000	3,280.0000	2.276	0	0	0
16/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	657.0000	619.0000	(5.784)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	419.0000	394.0000	(5.967)	0	0	0
16/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	255.0000	238.0000	(6.667)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,520.0000	2,437.0000	(3.294)	0	0	0
16/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,548.0000	3,462.0000	(2.424)	0	0	0
16/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	216.0000	202.0000	(6.481)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,149.0000	4,225.0000	1.832	0	0	0
16/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	433.0000	468.0000	8.083	0	0	0
16/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,616.0000	2,685.0000	2.638	0	0	0
16/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,498.0000	3,413.0000	(2.430)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
16/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
16/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	868.0000	916.0000	5.530	0	0	0
16/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,580.0000	1,641.0000	3.861	0	0	0
16/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	172.0000	161.0000	(6.395)	0	0	0
16/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,750.0000	2,821.0000	2.582	0	0	0
16/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	93.0000	102.0000	9.677	0	0	0
16/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,202.0000	1,142.0000	(4.992)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,192.0000	4,107.0000	(2.028)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,819.0000	4,898.0000	1.639	0	0	0
16/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,081.0000	1,026.0000	(5.088)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	346.0000	326.0000	(5.780)	0	0	0
16/07/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/07/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	108.0000	101.0000	(6.481)	0	0	0
16/07/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	5,937.0000	6,018.0000	1.364	0	0	0
16/07/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,832.0000	1,755.0000	(4.203)	0	0	0
16/07/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
16/07/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	321.0000	351.0000	9.346	0	0	0
16/07/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,621.0000	1,547.0000	(4.565)	0	0	0
16/07/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
16/07/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	998.0000	946.0000	(5.210)	0	0	0
16/07/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	7,805.0000	7,888.0000	1.063	0	0	0
16/07/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	3,201.0000	3,115.0000	(2.687)	0	0	0
16/07/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	333.0000	313.0000	(6.006)	0	0	0
16/07/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	132.0000	143.0000	8.333	0	0	0
16/07/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	115.0000	125.0000	8.696	0	0	0
16/07/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	5,839.0000	5,920.0000	1.387	0	0	0
16/07/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	1,383.0000	1,312.0000	(5.134)	0	0	0
16/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,043.0000	2,110.0000	3.279	0	0	0
16/07/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/07/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,069.0000	3,141.0000	2.346	0	0	0
16/07/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,704.0000	1,629.0000	(4.401)	0	0	0
16/07/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	155.0000	145.0000	(6.452)	0	0	0
16/07/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	182.0000	196.0000	7.692	0	0	0
16/07/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
16/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,957.0000	2,023.0000	3.373	0	0	0
16/07/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	193.0000	208.0000	7.772	0	0	0
16/07/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	221.0000	206.0000	(6.787)	0	0	0
16/07/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,954.0000	2,870.0000	(2.844)	0	0	0
16/07/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	0
16/07/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,771.0000	4,849.0000	1.635	0	0	0
16/07/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	78.0000	73.0000	(6.410)	0	0	0
16/07/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,863.0000	3,939.0000	1.967	0	0	0
16/07/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
16/07/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	2,932.0000	3,003.0000	2.422	0	0	0
16/07/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,945.0000	3,859.0000	(2.180)	0	0	0
16/07/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,012.0000	5,091.0000	1.576	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,421.0000	1,350.0000	(4.996)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,000.0000	2,066.0000	3.300	0	0	0
16/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	208.0000	195.0000	(6.250)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	409.0000	443.0000	8.313	0	0	0
16/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,886.0000	2,957.0000	2.460	0	0	0
16/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,425.0000	2,343.0000	(3.381)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,441.0000	4,355.0000	(1.937)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	150.0000	140.0000	(6.667)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
16/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,816.0000	3,892.0000	1.992	0	0	0
16/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,911.0000	3,987.0000	1.943	0	0	0
16/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,796.0000	3,710.0000	(2.266)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,616.0000	2,533.0000	(3.173)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	110.0000	102.0000	(7.273)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,533.0000	3,608.0000	2.123	0	0	0
16/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	2,053.0000	1,973.0000	(3.897)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	308.0000	290.0000	(5.844)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	339.0000	319.0000	(5.900)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,482.0000	4,560.0000	1.740	0	0	0
16/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	204.0000	191.0000	(6.373)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,149.0000	4,225.0000	1.832	0	0	0
16/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,578.0000	4,656.0000	1.704	0	0	0
16/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
16/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,597.0000	3,512.0000	(2.363)	0	0	0
16/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,084.0000	6,165.0000	1.331	0	0	0
16/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,705.0000	2,775.0000	2.588	0	0	0
16/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,115.0000	3,188.0000	2.343	0	0	0
16/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	225.0000	211.0000	(6.222)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	4,044.0000	3,959.0000	(2.102)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	152.0000	143.0000	(5.921)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	3,003.0000	2,919.0000	(2.797)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,219.0000	2,287.0000	3.064	0	0	0
16/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,914.0000	1,979.0000	3.396	0	0	0
16/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	64.0000	70.0000	9.375	0	0	0
16/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	3,052.0000	2,968.0000	(2.752)	0	0	0
16/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,662.0000	1,724.0000	3.730	0	0	0
16/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	7,854.0000	7,937.0000	1.057	0	0	0
16/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
16/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
16/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,025.0000	972.0000	(5.171)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	290.0000	271.0000	(6.552)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,307.0000	2,374.0000	2.904	0	0	0
16/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,098.0000	2,018.0000	(3.813)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,351.0000	2,418.0000	2.850	0	0	0
16/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,391.0000	4,305.0000	(1.959)	0	0	0
16/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,084.0000	6,165.0000	1.331	0	0	0
16/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	245.0000	229.0000	(6.531)	0	0	0
16/07/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	353.0000	333.0000	(5.666)	0	0	0
16/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
16/07/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,133.0000	6,214.0000	1.321	0	0	0
16/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	296.0000	277.0000	(6.419)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	59.0000	65.0000	10.169	0	0	0
16/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	386.0000	419.0000	8.549	0	0	0
16/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,102.0000	3,017.0000	(2.740)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
16/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,580.0000	1,641.0000	3.861	0	0	0
16/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,530.0000	4,608.0000	1.722	0	0	0
16/07/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,101.0000	8,184.0000	1.025	0	0	0
16/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	151.0000	163.0000	7.947	0	0	0
16/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	419.0000	394.0000	(5.967)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	898.0000	849.0000	(5.457)	0	0	0
16/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,052.0000	8,135.0000	1.031	0	0	0
16/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	401.0000	377.0000	(5.985)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,473.0000	2,390.0000	(3.356)	0	0	0
16/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	509.0000	546.0000	7.269	0	0	0
16/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
16/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	281.0000	309.0000	9.964	0	0	0
16/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,580.0000	1,506.0000	(4.684)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
16/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,693.0000	5,773.0000	1.405	0	0	0
16/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
16/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,170.0000	1,112.0000	(4.957)	0	0	0
16/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	141.0000	153.0000	8.511	0	0	0
16/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	230.0000	215.0000	(6.522)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
16/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	120.0000	111.0000	(7.500)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
16/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,769.0000	3,844.0000	1.990	0	0	0
16/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,580.0000	3,655.0000	2.095	0	0	0
16/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	133.0000	124.0000	(6.767)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
16/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	158.0000	147.0000	(6.962)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	169.0000	158.0000	(6.509)	0	0	0
16/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,244.0000	4,321.0000	1.814	0	0	0
16/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
16/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	112.0000	104.0000	(7.143)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,284.0000	2,202.0000	(3.590)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,399.0000	3,313.0000	(2.530)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	74.0000	82.0000	10.811	0	0	0
16/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	4,093.0000	4,008.0000	(2.077)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	7,904.0000	7,987.0000	1.050	0	0	0
16/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	5,741.0000	5,822.0000	1.411	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,963.0000	1,885.0000	(3.974)	0	0	0
16/07/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	7,706.0000	7,789.0000	1.077	0	0	0
16/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,895.0000	3,810.0000	(2.182)	0	0	0
16/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,145.0000	2,063.0000	(3.823)	0	0	0
16/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
16/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	301.0000	329.0000	9.302	0	0	0
16/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,151.0000	8,233.0000	1.006	0	0	0
16/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
16/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,378.0000	2,296.0000	(3.448)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
16/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	3,250.0000	3,165.0000	(2.615)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,349.0000	3,264.0000	(2.538)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,905.0000	2,822.0000	(2.857)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,723.0000	4,801.0000	1.651	0	0	0
16/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	4,242.0000	4,157.0000	(2.004)	0	0	0
16/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,841.0000	2,912.0000	2.499	0	0	0
16/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
16/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,919.0000	1,841.0000	(4.065)	0	0	0
16/07/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,341.0000	4,256.0000	(1.958)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,846.0000	3,760.0000	(2.236)	0	0	0
16/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/07/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,182.0000	6,263.0000	1.310	0	0	0
16/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	80.0000	88.0000	10.000	0	0	0
16/07/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,395.0000	2,462.0000	2.797	0	0	0
16/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,857.0000	2,773.0000	(2.940)	0	0	0
16/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,140.0000	1,083.0000	(5.000)	0	0	0
16/07/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
16/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,661.0000	2,730.0000	2.593	0	0	0
16/07/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	284.0000	265.0000	(6.690)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	250.0000	233.0000	(6.800)	0	0	0
16/07/2009	£ / R	2009/09/14			Currency Future	13.5675	13.4339	(0.985)	13.5100	13.4700	22,279
16/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,380.0000	2,502.0000	5.126	0	0	0
16/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	310.0000	358.0000	15.484	0	0	0
16/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	81.0000	61.0000	(24.691)	0	0	0
16/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,555.0000	3,684.0000	3.629	0	0	0
16/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	11.55	Call	Currency Future	0.0000	1,914.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,347.0000	4,478.0000	3.014	0	0	0
16/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
16/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,440.0000	5,572.0000	2.426	0	0	0
16/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	528.0000	442.0000	(16.288)	0	0	0
16/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	60.0000	45.0000	(25.000)	0	0	0
16/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,585.0000	7,718.0000	1.753	0	0	0
16/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,001.0000	888.0000	(11.289)	0	0	0
16/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,918.0000	5,784.0000	(2.264)	0	0	0
16/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/07/2009	£ / R	2009/09/14	10.55	Call	Currency Future	0.0000	2,894.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	77.0000	58.0000	(24.675)	0	0	0
16/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,856.0000	1,971.0000	6.196	0	0	0
16/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,590.0000	5,722.0000	2.361	0	0	0
16/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	83.0000	104.0000	25.301	0	0	0
16/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	£ / R	2009/09/14	10.55	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
16/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,810.0000	1,924.0000	6.298	0	0	0
16/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,456.0000	3,585.0000	3.733	0	0	0
16/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,224.0000	1,096.0000	(10.458)	0	0	0
16/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	634.0000	710.0000	11.987	0	0	0
16/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,400.0000	1,506.0000	7.571	0	0	0
16/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,419.0000	4,285.0000	(3.032)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,537.0000	6,670.0000	2.035	0	0	0
16/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	4,269.0000	4,136.0000	(3.115)	0	0	0
16/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,477.0000	2,600.0000	4.966	0	0	0
16/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,182.0000	1,282.0000	8.460	0	0	0
16/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	317.0000	258.0000	(18.612)	0	0	0
16/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,763.0000	1,877.0000	6.466	0	0	0
16/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,424.0000	3,290.0000	(3.914)	0	0	0
16/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
16/07/2009	£ / R	2009/09/14	9.55	Call	Currency Future	0.0000	3,887.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,428.0000	2,551.0000	5.066	0	0	0
16/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,289.0000	2,157.0000	(5.767)	0	0	0
16/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	89.0000	67.0000	(24.719)	0	0	0
16/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
16/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	143.0000	173.0000	20.979	0	0	0
16/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,042.0000	5,174.0000	2.618	0	0	0
16/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,866.0000	2,992.0000	4.396	0	0	0
16/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
16/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,435.0000	7,568.0000	1.789	0	0	0
16/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,671.0000	1,783.0000	6.703	0	0	0
16/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,605.0000	3,734.0000	3.578	0	0	0
16/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	74.0000	93.0000	25.676	0	0	0
16/07/2009	£ / R	2009/09/14	11.55	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,839.0000	5,971.0000	2.261	0	0	0
16/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	71.0000	53.0000	(25.352)	0	0	0
16/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	301.0000	244.0000	(18.937)	0	0	0
16/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	74.0000	55.0000	(25.676)	0	0	0
16/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,436.0000	2,303.0000	(5.460)	0	0	0
16/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	810.0000	706.0000	(12.840)	0	0	0
16/07/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
16/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,525.0000	2,649.0000	4.911	0	0	0
16/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	2,192.0000	2,060.0000	(6.022)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	150.0000	116.0000	(22.667)	0	0	0
16/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	600.0000	674.0000	12.333	0	0	0
16/07/2009	£ / R 2009/09/14	14.85	Call	Currency Future	117.0000	90.0000	(23.077)	0	0	0
16/07/2009	£ / R 2009/09/14	11.15	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
16/07/2009	£ / R 2009/09/14	13.25	Put	Currency Future	266.0000	310.0000	16.541	0	0	0
16/07/2009	£ / R 2009/09/14	11.10	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
16/07/2009	£ / R 2009/09/14	17.55	Call	Currency Future	0.0000	15.0000	100.000	0	0	0
16/07/2009	£ / R 2009/09/14	11.90	Call	Currency Future	1,705.0000	1,573.0000	(7.742)	0	0	0
16/07/2009	£ / R 2009/09/14	16.10	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
16/07/2009	£ / R 2009/09/14	19.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	£ / R 2009/09/14	11.40	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
16/07/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,092.0000	2,211.0000	5.688	0	0	0
16/07/2009	£ / R 2009/09/14	10.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
16/07/2009	£ / R 2009/09/14	13.25	Call	Currency Future	584.0000	494.0000	(15.411)	0	0	0
16/07/2009	£ / R 2009/09/14	7.40	Call	Currency Future	6,168.0000	6,034.0000	(2.173)	0	0	0
16/07/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,574.0000	2,698.0000	4.817	0	0	0
16/07/2009	£ / R 2009/09/14	21.60	Put	Currency Future	8,035.0000	8,168.0000	1.655	0	0	0
16/07/2009	£ / R 2009/09/14	13.80	Put	Currency Future	566.0000	638.0000	12.721	0	0	0
16/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,182.0000	1,282.0000	8.460	0	0	0
16/07/2009	£ / R 2009/09/14	19.55	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
16/07/2009	£ / R 2009/09/14	20.90	Put	Currency Future	7,335.0000	7,468.0000	1.813	0	0	0
16/07/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,380.0000	2,502.0000	5.126	0	0	0
16/07/2009	£ / R 2009/09/14	10.60	Call	Currency Future	2,977.0000	2,844.0000	(4.468)	0	0	0
16/07/2009	£ / R 2009/09/14	9.40	Call	Currency Future	4,170.0000	4,037.0000	(3.189)	0	0	0
16/07/2009	£ / R 2009/09/14	14.10	Put	Currency Future	779.0000	863.0000	10.783	0	0	0
16/07/2009	£ / R 2009/09/14	10.65	Call	Currency Future	2,928.0000	2,795.0000	(4.542)	0	0	0
16/07/2009	£ / R 2009/09/14	20.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	£ / R 2009/09/14	16.40	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
16/07/2009	£ / R 2009/09/14	15.05	Call	Currency Future	97.0000	74.0000	(23.711)	0	0	0
16/07/2009	£ / R 2009/09/14	17.00	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
16/07/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,463.0000	1,333.0000	(8.886)	0	0	0
16/07/2009	£ / R 2009/09/14	12.60	Call	Currency Future	1,041.0000	927.0000	(10.951)	0	0	0
16/07/2009	£ / R 2009/09/14	10.90	Call	Currency Future	2,681.0000	2,548.0000	(4.961)	0	0	0
16/07/2009	£ / R 2009/09/14	8.90	Call	Currency Future	4,668.0000	4,535.0000	(2.849)	0	0	0
16/07/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,903.0000	2,019.0000	6.096	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
16/07/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,997.0000	1,865.0000	(6.610)	0	0	0
16/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	150.0000	116.0000	(22.667)	0	0	0
16/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
16/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	775.0000	673.0000	(13.161)	0	0	0
16/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
16/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,400.0000	1,506.0000	7.571	0	0	0
16/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	555.0000	467.0000	(15.856)	0	0	0
16/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,088.0000	6,221.0000	2.185	0	0	0
16/07/2009	£ / R	2009/09/14	12.95	Put	Currency Future	158.0000	189.0000	19.620	0	0	0
16/07/2009	£ / R	2009/09/14	17.55	Put	Currency Future	0.0000	4,131.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,672.0000	3,539.0000	(3.622)	0	0	0
16/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	51.0000	39.0000	(23.529)	0	0	0
16/07/2009	£ / R	2009/09/14	11.60	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
16/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	259.0000	208.0000	(19.691)	0	0	0
16/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	246.0000	197.0000	(19.919)	0	0	0
16/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,580.0000	1,690.0000	6.962	0	0	0
16/07/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,050.0000	4,180.0000	3.210	0	0	0
16/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	643.0000	549.0000	(14.619)	0	0	0
16/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	117.0000	90.0000	(23.077)	0	0	0
16/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	207.0000	245.0000	18.357	0	0	0
16/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/07/2009	£ / R	2009/09/14	21.55	Put	Currency Future	0.0000	8,118.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,175.0000	3,042.0000	(4.189)	0	0	0
16/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,044.0000	2,163.0000	5.822	0	0	0
16/07/2009	£ / R	2009/09/14	17.60	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
16/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	934.0000	1,025.0000	9.743	0	0	0
16/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	288.0000	333.0000	15.625	0	0	0
16/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,595.0000	4,726.0000	2.851	0	0	0
16/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,358.0000	3,486.0000	3.812	0	0	0
16/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,332.0000	2,453.0000	5.189	0	0	0
16/07/2009	£ / R	2009/09/14	21.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	388.0000	319.0000	(17.784)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	201.0000	159.0000	(20.896)	0	0	0
16/07/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,112.0000	3,239.0000	4.081	0	0	0
16/07/2009	£ / R	2009/09/14	19.55	Put	Currency Future	0.0000	6,121.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
16/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	46.0000	35.0000	(23.913)	0	0	0
16/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,038.0000	6,171.0000	2.203	0	0	0
16/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	742.0000	824.0000	11.051	0	0	0
16/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	470.0000	535.0000	13.830	0	0	0
16/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	470.0000	535.0000	13.830	0	0	0
16/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
16/07/2009	£ / R	2009/09/14	21.55	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
16/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,341.0000	5,473.0000	2.471	0	0	0
16/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	44.0000	34.0000	(22.727)	0	0	0
16/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
16/07/2009	£ / R	2009/09/14	10.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	675.0000	579.0000	(14.222)	0	0	0
16/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
16/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	207.0000	245.0000	18.357	0	0	0
16/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
16/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	351.0000	287.0000	(18.234)	0	0	0
16/07/2009	£ / R	2009/09/14	16.65	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
16/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	226.0000	265.0000	17.257	0	0	0
16/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,535.0000	7,668.0000	1.765	0	0	0
16/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	62.0000	46.0000	(25.806)	0	0	0
16/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
16/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	634.0000	710.0000	11.987	0	0	0
16/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	226.0000	265.0000	17.257	0	0	0
16/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,625.0000	1,736.0000	6.831	0	0	0
16/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	741.0000	641.0000	(13.495)	0	0	0
16/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,044.0000	2,163.0000	5.822	0	0	0
16/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	600.0000	674.0000	12.333	0	0	0
16/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	333.0000	272.0000	(18.318)	0	0	0
16/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	388.0000	319.0000	(17.784)	0	0	0
16/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	165.0000	129.0000	(21.818)	0	0	0
16/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	62.0000	46.0000	(25.806)	0	0	0
16/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	533.0000	603.0000	13.133	0	0	0
16/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	93.0000	70.0000	(24.731)	0	0	0
16/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	675.0000	579.0000	(14.222)	0	0	0
16/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,473.0000	3,340.0000	(3.830)	0	0	0
16/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	53.0000	40.0000	(24.528)	0	0	0
16/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	317.0000	258.0000	(18.612)	0	0	0
16/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	301.0000	244.0000	(18.937)	0	0	0
16/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,097.0000	1,195.0000	8.933	0	0	0
16/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,469.0000	4,335.0000	(2.998)	0	0	0
16/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,284.0000	2,405.0000	5.298	0	0	0
16/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	65.0000	83.0000	27.692	0	0	0
16/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	136.0000	105.0000	(22.794)	0	0	0
16/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	476.0000	395.0000	(17.017)	0	0	0
16/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	173.0000	207.0000	19.653	0	0	0
16/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	3,275.0000	3,141.0000	(4.092)	0	0	0
16/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,511.0000	1,381.0000	(8.604)	0	0	0
16/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,236.0000	2,356.0000	5.367	0	0	0
16/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,268.0000	1,371.0000	8.123	0	0	0
16/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,971.0000	3,838.0000	(3.349)	0	0	0
16/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
16/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,739.0000	5,871.0000	2.300	0	0	0
16/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,534.0000	1,643.0000	7.106	0	0	0
16/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	384.0000	440.0000	14.583	0	0	0
16/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	643.0000	549.0000	(14.619)	0	0	0
16/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,468.0000	5,334.0000	(2.451)	0	0	0
16/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
16/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	93.0000	70.0000	(24.731)	0	0	0
16/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	452.0000	374.0000	(17.257)	0	0	0
16/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,485.0000	2,352.0000	(5.352)	0	0	0
16/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,540.0000	5,672.0000	2.383	0	0	0
16/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,319.0000	1,190.0000	(9.780)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,177.0000	1,050.0000	(10.790)	0	0	0
16/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	129.0000	99.0000	(23.256)	0	0	0
16/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
16/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	59.0000	66.0000	11.864	0	0	0
16/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	502.0000	418.0000	(16.733)	0	0	0
16/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,625.0000	1,736.0000	6.831	0	0	0
16/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	7,935.0000	8,068.0000	1.676	0	0	0
16/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	52.0000	57.0000	9.615	0	0	0
16/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,083.0000	967.0000	(10.711)	0	0	0
16/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	102.0000	77.0000	(24.510)	0	0	0
16/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	408.0000	337.0000	(17.402)	0	0	0
16/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	359.0000	411.0000	14.485	0	0	0
16/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	742.0000	824.0000	11.051	0	0	0
16/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,753.0000	3,883.0000	3.464	0	0	0
16/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	334.0000	384.0000	14.970	0	0	0
16/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,444.0000	1,551.0000	7.410	0	0	0
16/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	855.0000	943.0000	10.292	0	0	0
16/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,608.0000	1,477.0000	(8.147)	0	0	0
16/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	5,939.0000	6,071.0000	2.223	0	0	0
16/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,769.0000	2,894.0000	4.514	0	0	0
16/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	60.0000	45.0000	(25.000)	0	0	0
16/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	440.0000	503.0000	14.318	0	0	0
16/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	223.0000	177.0000	(20.628)	0	0	0
16/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
16/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	74.0000	55.0000	(25.676)	0	0	0
16/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	408.0000	337.0000	(17.402)	0	0	0
16/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	974.0000	1,067.0000	9.548	0	0	0
16/07/2009	£ / R	2009/09/14	17.50	Put	Currency Future	3,951.0000	4,081.0000	3.290	0	0	0
16/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	817.0000	903.0000	10.526	0	0	0
16/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,444.0000	1,551.0000	7.410	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R 2009/09/14	13.60	Put	Currency Future	440.0000	503.0000	14.318	0	0	0
16/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	259.0000	208.0000	(19.691)	0	0	0
16/07/2009	£ / R 2009/09/14	13.05	Put	Currency Future	190.0000	225.0000	18.421	0	0	0
16/07/2009	£ / R 2009/09/14	11.50	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
16/07/2009	£ / R 2009/09/14	21.30	Put	Currency Future	7,735.0000	7,868.0000	1.719	0	0	0
16/07/2009	£ / R 2009/09/14	14.65	Call	Currency Future	142.0000	110.0000	(22.535)	0	0	0
16/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	112.0000	85.0000	(24.107)	0	0	0
16/07/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,056.0000	1,152.0000	9.091	0	0	0
16/07/2009	£ / R 2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	£ / R 2009/09/14	15.15	Call	Currency Future	89.0000	67.0000	(24.719)	0	0	0
16/07/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,950.0000	2,066.0000	5.949	0	0	0
16/07/2009	£ / R 2009/09/14	13.55	Call	Currency Future	428.0000	355.0000	(17.056)	0	0	0
16/07/2009	£ / R 2009/09/14	14.25	Put	Currency Future	894.0000	984.0000	10.067	0	0	0
16/07/2009	£ / R 2009/09/14	12.85	Put	Currency Future	129.0000	157.0000	21.705	0	0	0
16/07/2009	£ / R 2009/09/14	9.00	Call	Currency Future	4,568.0000	4,435.0000	(2.912)	0	0	0
16/07/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,225.0000	1,326.0000	8.245	0	0	0
16/07/2009	£ / R 2009/09/14	14.95	Call	Currency Future	107.0000	81.0000	(24.299)	0	0	0
16/07/2009	£ / R 2009/09/14	13.55	Put	Currency Future	411.0000	471.0000	14.599	0	0	0
16/07/2009	£ / R 2009/09/14	14.35	Call	Currency Future	192.0000	151.0000	(21.354)	0	0	0
16/07/2009	£ / R 2009/09/14	10.00	Call	Currency Future	3,573.0000	3,439.0000	(3.750)	0	0	0
16/07/2009	£ / R 2009/09/14	14.15	Call	Currency Future	234.0000	187.0000	(20.085)	0	0	0
16/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,356.0000	1,461.0000	7.743	0	0	0
16/07/2009	£ / R 2009/09/14	14.25	Call	Currency Future	212.0000	168.0000	(20.755)	0	0	0
16/07/2009	£ / R 2009/09/14	12.85	Call	Currency Future	847.0000	741.0000	(12.515)	0	0	0
16/07/2009	£ / R 2009/09/14	11.00	Call	Currency Future	2,583.0000	2,450.0000	(5.149)	0	0	0
16/07/2009	£ / R 2009/09/14	10.50	Call	Currency Future	3,076.0000	2,943.0000	(4.324)	0	0	0
16/07/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,671.0000	1,783.0000	6.703	0	0	0
16/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	123.0000	94.0000	(23.577)	0	0	0
16/07/2009	£ / R 2009/09/14	13.40	Call	Currency Future	502.0000	418.0000	(16.733)	0	0	0
16/07/2009	£ / R 2009/09/14	14.45	Call	Currency Future	173.0000	136.0000	(21.387)	0	0	0
16/07/2009	£ / R 2009/09/14	13.05	Call	Currency Future	707.0000	609.0000	(13.861)	0	0	0
16/07/2009	£ / R 2009/09/14	12.70	Put	Currency Future	93.0000	116.0000	24.731	0	0	0
16/07/2009	£ / R 2009/09/14	10.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	£ / R 2009/09/14	10.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/07/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,489.0000	1,597.0000	7.253	0	0	0
16/07/2009	£ / R 2009/09/14	13.20	Call	Currency Future	613.0000	521.0000	(15.008)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R 2009/09/14	13.20	Call	Currency Future	613.0000	521.0000	(15.008)	0	0	0
16/07/2009	£ / R 2009/09/14	12.85	Call	Currency Future	847.0000	741.0000	(12.515)	0	0	0
16/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	112.0000	85.0000	(24.107)	0	0	0
16/07/2009	£ / R 2009/09/14	13.40	Put	Currency Future	334.0000	384.0000	14.970	0	0	0
16/07/2009	£ / R 2009/09/14	12.75	Call	Currency Future	922.0000	813.0000	(11.822)	0	0	0
16/07/2009	£ / R 2009/09/14	13.20	Put	Currency Future	245.0000	287.0000	17.143	0	0	0
16/07/2009	£ / R 2009/09/14	11.50	Call	Currency Future	2,094.0000	1,963.0000	(6.256)	0	0	0
16/07/2009	£ / R 2009/09/14	16.30	Call	Currency Future	36.0000	28.0000	(22.222)	0	0	0
16/07/2009	£ / R 2009/09/14	15.45	Call	Currency Future	68.0000	50.0000	(26.471)	0	0	0
16/07/2009	£ / R 2009/09/14	15.70	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
16/07/2009	£ / R 2009/09/14	14.10	Call	Currency Future	246.0000	197.0000	(19.919)	0	0	0
16/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,356.0000	1,461.0000	7.743	0	0	0
16/07/2009	£ / R 2009/09/14	12.70	Call	Currency Future	961.0000	850.0000	(11.550)	0	0	0
16/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,810.0000	1,924.0000	6.298	0	0	0
16/07/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,140.0000	2,259.0000	5.561	0	0	0
16/07/2009	£ / R 2009/09/14	14.10	Put	Currency Future	779.0000	863.0000	10.783	0	0	0
16/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,140.0000	1,238.0000	8.596	0	0	0
16/07/2009	£ / R 2009/09/14	9.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	£ / R 2009/09/14	14.40	Call	Currency Future	182.0000	143.0000	(21.429)	0	0	0
16/07/2009	£ / R 2009/09/14	15.05	Call	Currency Future	97.0000	74.0000	(23.711)	0	0	0
16/07/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,188.0000	2,308.0000	5.484	0	0	0
16/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	157.0000	122.0000	(22.293)	0	0	0
16/07/2009	£ / R 2009/09/14	13.20	Put	Currency Future	245.0000	287.0000	17.143	0	0	0
16/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,015.0000	1,109.0000	9.261	0	0	0
16/07/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,856.0000	1,971.0000	6.196	0	0	0
16/07/2009	£ / R 2009/09/14	14.35	Call	Currency Future	192.0000	151.0000	(21.354)	0	0	0
16/07/2009	£ / R 2009/09/14	15.50	Call	Currency Future	65.0000	48.0000	(26.154)	0	0	0
16/07/2009	£ / R 2009/09/14	14.15	Put	Currency Future	817.0000	903.0000	10.526	0	0	0
16/07/2009	£ / R 2009/09/14	12.50	Call	Currency Future	1,130.0000	1,008.0000	(10.796)	0	0	0
16/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	77.0000	58.0000	(24.675)	0	0	0
16/07/2009	£ / R 2009/09/14	17.40	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
16/07/2009	£ / R 2009/09/14	15.65	Call	Currency Future	57.0000	43.0000	(24.561)	0	0	0
16/07/2009	£ / R 2009/09/14	14.15	Call	Currency Future	234.0000	187.0000	(20.085)	0	0	0
16/07/2009	£ / R 2009/09/14	12.40	Put	Currency Future	57.0000	62.0000	8.772	0	0	0
16/07/2009	£ / R 2009/09/14	12.50	Put	Currency Future	62.0000	74.0000	19.355	0	0	0
16/07/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,580.0000	1,690.0000	6.962	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,997.0000	2,114.0000	5.859	0	0	0
16/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	961.0000	850.0000	(11.550)	0	0	0
16/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,717.0000	1,830.0000	6.581	0	0	0
16/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	5,889.0000	6,021.0000	2.241	0	0	0
16/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,015.0000	1,109.0000	9.261	0	0	0
16/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	93.0000	116.0000	24.731	0	0	0
16/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	85.0000	64.0000	(24.706)	0	0	0
16/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	974.0000	1,067.0000	9.548	0	0	0
16/07/2009	£ / R	2009/09/14	21.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,284.0000	2,405.0000	5.298	0	0	0
16/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,092.0000	2,211.0000	5.688	0	0	0
16/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	157.0000	122.0000	(22.293)	0	0	0
16/07/2009	£ / R	2009/09/14	21.45	Put	Currency Future	7,885.0000	8,018.0000	1.687	0	0	0
16/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	51.0000	39.0000	(23.529)	0	0	0
16/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,312.0000	1,416.0000	7.927	0	0	0
16/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	182.0000	143.0000	(21.429)	0	0	0
16/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	884.0000	776.0000	(12.217)	0	0	0
16/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	369.0000	303.0000	(17.886)	0	0	0
16/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,903.0000	2,019.0000	6.096	0	0	0
16/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	116.0000	142.0000	22.414	0	0	0
16/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	566.0000	638.0000	12.721	0	0	0
16/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	3,902.0000	4,032.0000	3.332	0	0	0
16/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	287.0000	231.0000	(19.512)	0	0	0
16/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
16/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	669.0000	747.0000	11.659	0	0	0
16/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,140.0000	1,238.0000	8.596	0	0	0
16/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
16/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	71.0000	53.0000	(25.352)	0	0	0
16/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	333.0000	272.0000	(18.318)	0	0	0
16/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,835.0000	7,968.0000	1.698	0	0	0
16/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	123.0000	94.0000	(23.577)	0	0	0
16/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	705.0000	785.0000	11.348	0	0	0
16/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	501.0000	569.0000	13.573	0	0	0
16/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	3,852.0000	3,982.0000	3.375	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	272.0000	219.0000	(19.485)	0	0	0
16/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	142.0000	110.0000	(22.535)	0	0	0
16/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	4,120.0000	3,987.0000	(3.228)	0	0	0
16/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,225.0000	1,326.0000	8.245	0	0	0
16/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	104.0000	129.0000	24.038	0	0	0
16/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	3,126.0000	2,992.0000	(4.287)	0	0	0
16/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	201.0000	159.0000	(20.896)	0	0	0
16/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	934.0000	1,025.0000	9.743	0	0	0
16/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	129.0000	157.0000	21.705	0	0	0
16/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	810.0000	706.0000	(12.840)	0	0	0
16/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	2,143.0000	2,011.0000	(6.160)	0	0	0
16/07/2009	£ / R	2009/09/14	9.50	Call	Currency Future	4,070.0000	3,937.0000	(3.268)	0	0	0
16/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	143.0000	173.0000	20.979	0	0	0
16/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	310.0000	358.0000	15.484	0	0	0
16/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	528.0000	442.0000	(16.288)	0	0	0
16/07/2009	£ / R	2009/12/14			Currency Future	13.7997	13.6643	(0.981)	0.0000	0.0000	13,793
16/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,421.0000	7,554.0000	1.792	0	0	0
16/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,676.0000	1,774.0000	5.847	0	0	0
16/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	811.0000	881.0000	8.631	0	0	0
16/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	874.0000	787.0000	(9.954)	0	0	0
16/07/2009	£ / R	2009/12/14	20.30	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,013.0000	919.0000	(9.279)	0	0	0
16/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	823.0000	738.0000	(10.328)	0	0	0
16/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	325.0000	288.0000	(11.385)	0	0	0
16/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	575.0000	628.0000	9.217	0	0	0
16/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	363.0000	404.0000	11.295	0	0	0
16/07/2009	£ / R	2009/12/14	12.30	Put	Currency Future	133.0000	150.0000	12.782	0	0	0
16/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	424.0000	377.0000	(11.085)	0	0	0
16/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	611.0000	546.0000	(10.638)	0	0	0
16/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	775.0000	693.0000	(10.581)	0	0	0
16/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,633.0000	1,514.0000	(7.287)	0	0	0
16/07/2009	£ / R	2009/12/14	14.75	Call	Currency Future	402.0000	356.0000	(11.443)	0	0	0
16/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	499.0000	548.0000	9.820	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	577.0000	515.0000	(10.745)	0	0	0
16/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	474.0000	522.0000	10.127	0	0	0
16/07/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,971.0000	3,836.0000	(3.400)	0	0	0
16/07/2009	£ / R	2009/12/14	10.60	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
16/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,043.0000	947.0000	(9.204)	0	0	0
16/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,521.0000	7,654.0000	1.768	0	0	0
16/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
16/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	647.0000	579.0000	(10.510)	0	0	0
16/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	844.0000	916.0000	8.531	0	0	0
16/07/2009	£ / R	2009/12/14	9.80	Put	Currency Future	20.0000	20.0000	-	0	0	0
16/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,540.0000	5,670.0000	2.347	0	0	0
16/07/2009	£ / R	2009/12/14	9.85	Put	Currency Future	21.0000	21.0000	-	0	0	0
16/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	747.0000	814.0000	8.969	0	0	0
16/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	594.0000	530.0000	(10.774)	0	0	0
16/07/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	343.0000	383.0000	11.662	0	0	0
16/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	301.0000	266.0000	(11.628)	0	0	0
16/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,442.0000	5,571.0000	2.370	0	0	0
16/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	436.0000	387.0000	(11.239)	0	0	0
16/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	4,020.0000	3,885.0000	(3.358)	0	0	0
16/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	1,801.0000	1,902.0000	5.608	0	0	0
16/07/2009	£ / R	2009/12/14	12.20	Put	Currency Future	117.0000	133.0000	13.675	0	0	0
16/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	848.0000	762.0000	(10.142)	0	0	0
16/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	428.0000	473.0000	10.514	0	0	0
16/07/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,501.0000	5,366.0000	(2.454)	0	0	0
16/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
16/07/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,512.0000	3,632.0000	3.417	0	0	0
16/07/2009	£ / R	2009/12/14	14.20	Call	Currency Future	545.0000	486.0000	(10.826)	0	0	0
16/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	594.0000	530.0000	(10.774)	0	0	0
16/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,527.0000	6,659.0000	2.022	0	0	0
16/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/07/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	945.0000	1,021.0000	8.042	0	0	0
16/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,479.0000	3,345.0000	(3.852)	0	0	0
16/07/2009	£ / R	2009/12/14	11.30	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
16/07/2009	£ / R	2009/12/14	10.30	Put	Currency Future	29.0000	30.0000	3.448	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	4,607.0000	4,473.0000	(2.909)	0	0	0
16/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	577.0000	515.0000	(10.745)	0	0	0
16/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	371.0000	329.0000	(11.321)	0	0	0
16/07/2009	£ / R 2009/12/14	10.80	Put	Currency Future	0.0000	42.0000	100.000	0	0	0
16/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	877.0000	950.0000	8.324	0	0	0
16/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	844.0000	916.0000	8.531	0	0	0
16/07/2009	£ / R 2009/12/14	14.85	Call	Currency Future	381.0000	338.0000	(11.286)	0	0	0
16/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	602.0000	657.0000	9.136	0	0	0
16/07/2009	£ / R 2009/12/14	9.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/07/2009	£ / R 2009/12/14	11.80	Call	Currency Future	0.0000	1,947.0000	100.000	0	0	0
16/07/2009	£ / R 2009/12/14	10.20	Call	Currency Future	3,626.0000	3,492.0000	(3.696)	0	0	0
16/07/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,352.0000	1,442.0000	6.657	0	0	0
16/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	515.0000	459.0000	(10.874)	0	0	0
16/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	877.0000	950.0000	8.324	0	0	0
16/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	523.0000	574.0000	9.751	0	0	0
16/07/2009	£ / R 2009/12/14	11.80	Put	Currency Future	0.0000	83.0000	100.000	0	0	0
16/07/2009	£ / R 2009/12/14	10.20	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
16/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,236.0000	1,323.0000	7.039	0	0	0
16/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,015.0000	1,094.0000	7.783	0	0	0
16/07/2009	£ / R 2009/12/14	11.20	Call	Currency Future	2,650.0000	2,517.0000	(5.019)	0	0	0
16/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	575.0000	628.0000	9.217	0	0	0
16/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	461.0000	409.0000	(11.280)	0	0	0
16/07/2009	£ / R 2009/12/14	21.35	Put	Currency Future	7,570.0000	7,703.0000	1.757	0	0	0
16/07/2009	£ / R 2009/12/14	19.60	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
16/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,236.0000	1,132.0000	(8.414)	0	0	0
16/07/2009	£ / R 2009/12/14	10.80	Call	Currency Future	0.0000	2,906.0000	100.000	0	0	0
16/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	112.0000	96.0000	(14.286)	0	0	0
16/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	448.0000	398.0000	(11.161)	0	0	0
16/07/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,803.0000	1,683.0000	(6.656)	0	0	0
16/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,717.0000	1,598.0000	(6.931)	0	0	0
16/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,198.0000	1,284.0000	7.179	0	0	0
16/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	103.0000	119.0000	15.534	0	0	0
16/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
16/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,275.0000	1,362.0000	6.824	0	0	0
16/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	5,834.0000	5,965.0000	2.245	0	0	0
16/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	823.0000	738.0000	(10.328)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	451.0000	497.0000	10.200	0	0	0
16/07/2009	£ / R	2009/12/14	19.20	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
16/07/2009	£ / R	2009/12/14	9.50	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
16/07/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,431.0000	1,523.0000	6.429	0	0	0
16/07/2009	£ / R	2009/12/14	16.60	Call	Currency Future	152.0000	132.0000	(13.158)	0	0	0
16/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	928.0000	837.0000	(9.806)	0	0	0
16/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	901.0000	812.0000	(9.878)	0	0	0
16/07/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,528.0000	3,394.0000	(3.798)	0	0	0
16/07/2009	£ / R	2009/12/14	12.35	Put	Currency Future	141.0000	158.0000	12.057	0	0	0
16/07/2009	£ / R	2009/12/14	10.50	Call	Currency Future	3,333.0000	3,199.0000	(4.020)	0	0	0
16/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	911.0000	986.0000	8.233	0	0	0
16/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	666.0000	596.0000	(10.511)	0	0	0
16/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,471.0000	1,564.0000	6.322	0	0	0
16/07/2009	£ / R	2009/12/14	18.10	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
16/07/2009	£ / R	2009/12/14	11.85	Put	Currency Future	74.0000	88.0000	18.919	0	0	0
16/07/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,591.0000	1,473.0000	(7.417)	0	0	0
16/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	4,312.0000	4,179.0000	(3.084)	0	0	0
16/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	716.0000	782.0000	9.218	0	0	0
16/07/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,161.0000	1,245.0000	7.235	0	0	0
16/07/2009	£ / R	2009/12/14	19.35	Put	Currency Future	5,589.0000	5,719.0000	2.326	0	0	0
16/07/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,372.0000	4,496.0000	2.836	0	0	0
16/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	751.0000	671.0000	(10.652)	0	0	0
16/07/2009	£ / R	2009/12/14	11.85	Call	Currency Future	2,024.0000	1,902.0000	(6.028)	0	0	0
16/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	294.0000	260.0000	(11.565)	0	0	0
16/07/2009	£ / R	2009/12/14	10.50	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
16/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	561.0000	500.0000	(10.873)	0	0	0
16/07/2009	£ / R	2009/12/14	21.35	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/07/2009	£ / R	2009/12/14	16.60	Put	Currency Future	2,953.0000	3,067.0000	3.860	0	0	0
16/07/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,280.0000	2,385.0000	4.605	0	0	0
16/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	134.0000	115.0000	(14.179)	0	0	0
16/07/2009	£ / R	2009/12/14	21.10	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/07/2009	£ / R	2009/12/14	10.75	Call	Currency Future	3,089.0000	2,955.0000	(4.338)	0	0	0
16/07/2009	£ / R	2009/12/14	11.50	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
16/07/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,235.0000	3,102.0000	(4.111)	0	0	0
16/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	666.0000	596.0000	(10.511)	0	0	0
16/07/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,552.0000	2,420.0000	(5.172)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	874.0000	787.0000	(9.954)	0	0	0
16/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,844.0000	1,946.0000	5.531	0	0	0
16/07/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,344.0000	5,473.0000	2.414	0	0	0
16/07/2009	£ / R	2009/12/14	10.75	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
16/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,468.0000	1,351.0000	(7.970)	0	0	0
16/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	775.0000	693.0000	(10.581)	0	0	0
16/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	751.0000	671.0000	(10.652)	0	0	0
16/07/2009	£ / R	2009/12/14	19.35	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
16/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	657.0000	718.0000	9.285	0	0	0
16/07/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,184.0000	3,301.0000	3.675	0	0	0
16/07/2009	£ / R	2009/12/14	19.10	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
16/07/2009	£ / R	2009/12/14	11.75	Call	Currency Future	2,117.0000	1,992.0000	(5.905)	0	0	0
16/07/2009	£ / R	2009/12/14	11.50	Call	Currency Future	2,358.0000	2,227.0000	(5.556)	0	0	0
16/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	602.0000	657.0000	9.136	0	0	0
16/07/2009	£ / R	2009/12/14	10.35	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
16/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	474.0000	522.0000	10.127	0	0	0
16/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,508.0000	4,374.0000	(2.972)	0	0	0
16/07/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,322.0000	7,455.0000	1.816	0	0	0
16/07/2009	£ / R	2009/12/14	11.75	Put	Currency Future	67.0000	78.0000	16.418	0	0	0
16/07/2009	£ / R	2009/12/14	12.50	Put	Currency Future	169.0000	187.0000	10.651	0	0	0
16/07/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,391.0000	1,482.0000	6.542	0	0	0
16/07/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,504.0000	2,372.0000	(5.272)	0	0	0
16/07/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,991.0000	2,857.0000	(4.480)	0	0	0
16/07/2009	£ / R	2009/12/14	15.75	Call	Currency Future	242.0000	212.0000	(12.397)	0	0	0
16/07/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,552.0000	1,647.0000	6.121	0	0	0
16/07/2009	£ / R	2009/12/14	17.35	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
16/07/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,200.0000	6,065.0000	(2.177)	0	0	0
16/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	707.0000	632.0000	(10.608)	0	0	0
16/07/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,950.0000	5,815.0000	(2.269)	0	0	0
16/07/2009	£ / R	2009/12/14	9.75	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
16/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,236.0000	1,323.0000	7.039	0	0	0
16/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	629.0000	687.0000	9.221	0	0	0
16/07/2009	£ / R	2009/12/14	11.35	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
16/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,706.0000	4,571.0000	(2.869)	0	0	0
16/07/2009	£ / R	2009/12/14	15.85	Call	Currency Future	229.0000	200.0000	(12.664)	0	0	0
16/07/2009	£ / R	2009/12/14	10.85	Put	Currency Future	42.0000	43.0000	2.381	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,192.0000	2,297.0000	4.790	0	0	0
16/07/2009	£ / R	2009/12/14	14.70	Call	Currency Future	413.0000	366.0000	(11.380)	0	0	0
16/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	729.0000	651.0000	(10.700)	0	0	0
16/07/2009	£ / R	2009/12/14	17.35	Put	Currency Future	3,654.0000	3,775.0000	3.311	0	0	0
16/07/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,313.0000	1,402.0000	6.778	0	0	0
16/07/2009	£ / R	2009/12/14	13.55	Put	Currency Future	549.0000	601.0000	9.472	0	0	0
16/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	384.0000	427.0000	11.198	0	0	0
16/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	523.0000	574.0000	9.751	0	0	0
16/07/2009	£ / R	2009/12/14	9.35	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
16/07/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,418.0000	3,537.0000	3.482	0	0	0
16/07/2009	£ / R	2009/12/14	14.80	Call	Currency Future	391.0000	347.0000	(11.253)	0	0	0
16/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	716.0000	782.0000	9.218	0	0	0
16/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	984.0000	891.0000	(9.451)	0	0	0
16/07/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,459.0000	4,325.0000	(3.005)	0	0	0
16/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	352.0000	311.0000	(11.648)	0	0	0
16/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,105.0000	1,006.0000	(8.959)	0	0	0
16/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
16/07/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,634.0000	1,731.0000	5.936	0	0	0
16/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,389.0000	1,272.0000	(8.423)	0	0	0
16/07/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,136.0000	1,036.0000	(8.803)	0	0	0
16/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	575.0000	628.0000	9.217	0	0	0
16/07/2009	£ / R	2009/12/14	17.80	Call	Currency Future	0.0000	71.0000	100.000	0	0	0
16/07/2009	£ / R	2009/12/14	19.85	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
16/07/2009	£ / R	2009/12/14	17.10	Call	Currency Future	118.0000	101.0000	(14.407)	0	0	0
16/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	436.0000	387.0000	(11.239)	0	0	0
16/07/2009	£ / R	2009/12/14	12.60	Put	Currency Future	189.0000	208.0000	10.053	0	0	0
16/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	775.0000	693.0000	(10.581)	0	0	0
16/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	305.0000	341.0000	11.803	0	0	0
16/07/2009	£ / R	2009/12/14	11.10	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
16/07/2009	£ / R	2009/12/14	15.50	Call	Currency Future	273.0000	241.0000	(11.722)	0	0	0
16/07/2009	£ / R	2009/12/14	12.70	Put	Currency Future	212.0000	234.0000	10.377	0	0	0
16/07/2009	£ / R	2009/12/14	13.80	Put	Currency Future	686.0000	750.0000	9.329	0	0	0
16/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	729.0000	651.0000	(10.700)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,613.0000	4,739.0000	2.731	0	0	0
16/07/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,747.0000	2,614.0000	(4.842)	0	0	0
16/07/2009	£ / R	2009/12/14	13.80	Call	Currency Future	685.0000	614.0000	(10.365)	0	0	0
16/07/2009	£ / R	2009/12/14	18.80	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
16/07/2009	£ / R	2009/12/14	17.80	Put	Currency Future	0.0000	4,207.0000	100.000	0	0	0
16/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	287.0000	322.0000	12.195	0	0	0
16/07/2009	£ / R	2009/12/14	17.75	Call	Currency Future	85.0000	73.0000	(14.118)	0	0	0
16/07/2009	£ / R	2009/12/14	17.50	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
16/07/2009	£ / R	2009/12/14	13.55	Call	Currency Future	799.0000	715.0000	(10.513)	0	0	0
16/07/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,050.0000	5,179.0000	2.554	0	0	0
16/07/2009	£ / R	2009/12/14	9.75	Call	Currency Future	4,068.0000	3,934.0000	(3.294)	0	0	0
16/07/2009	£ / R	2009/12/14	19.75	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
16/07/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,607.0000	3,727.0000	3.327	0	0	0
16/07/2009	£ / R	2009/12/14	21.50	Put	Currency Future	7,720.0000	7,853.0000	1.723	0	0	0
16/07/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,236.0000	2,341.0000	4.696	0	0	0
16/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,060.0000	2,165.0000	5.097	0	0	0
16/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,312.0000	1,199.0000	(8.613)	0	0	0
16/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	629.0000	687.0000	9.221	0	0	0
16/07/2009	£ / R	2009/12/14	17.30	Call	Currency Future	106.0000	91.0000	(14.151)	0	0	0
16/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	474.0000	421.0000	(11.181)	0	0	0
16/07/2009	£ / R	2009/12/14	21.85	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/07/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,036.0000	4,158.0000	3.023	0	0	0
16/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	1,973.0000	2,077.0000	5.271	0	0	0
16/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,717.0000	1,816.0000	5.766	0	0	0
16/07/2009	£ / R	2009/12/14	12.80	Put	Currency Future	236.0000	267.0000	13.136	0	0	0
16/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,124.0000	1,207.0000	7.384	0	0	0
16/07/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,068.0000	8,200.0000	1.636	0	0	0
16/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	269.0000	303.0000	12.639	0	0	0
16/07/2009	£ / R	2009/12/14	15.80	Call	Currency Future	236.0000	206.0000	(12.712)	0	0	0
16/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	406.0000	449.0000	10.591	0	0	0
16/07/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,081.0000	6,213.0000	2.171	0	0	0
16/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,725.0000	3,590.0000	(3.624)	0	0	0
16/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	7,968.0000	8,101.0000	1.669	0	0	0
16/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	334.0000	295.0000	(11.677)	0	0	0
16/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,169.0000	1,067.0000	(8.725)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	252.0000	285.0000	13.095	0	0	0
16/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	984.0000	891.0000	(9.451)	0	0	0
16/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,087.0000	1,169.0000	7.544	0	0	0
16/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,051.0000	1,131.0000	7.612	0	0	0
16/07/2009	£ / R	2009/12/14	13.05	Put	Currency Future	324.0000	362.0000	11.728	0	0	0
16/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	877.0000	950.0000	8.324	0	0	0
16/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	384.0000	427.0000	11.198	0	0	0
16/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
16/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	5,982.0000	6,114.0000	2.207	0	0	0
16/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	501.0000	446.0000	(10.978)	0	0	0
16/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	530.0000	472.0000	(10.943)	0	0	0
16/07/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,132.0000	4,255.0000	2.977	0	0	0
16/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	707.0000	632.0000	(10.608)	0	0	0
16/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,736.0000	5,867.0000	2.284	0	0	0
16/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	317.0000	281.0000	(11.356)	0	0	0
16/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	747.0000	814.0000	8.969	0	0	0
16/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	501.0000	446.0000	(10.978)	0	0	0
16/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	657.0000	718.0000	9.285	0	0	0
16/07/2009	£ / R	2009/12/14	21.75	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
16/07/2009	£ / R	2009/12/14	15.60	Call	Currency Future	260.0000	230.0000	(11.538)	0	0	0
16/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	647.0000	579.0000	(10.510)	0	0	0
16/07/2009	£ / R	2009/12/14	21.70	Put	Currency Future	7,919.0000	8,052.0000	1.680	0	0	0
16/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	848.0000	762.0000	(10.142)	0	0	0
16/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	487.0000	433.0000	(11.088)	0	0	0
16/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	779.0000	848.0000	8.858	0	0	0
16/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	629.0000	562.0000	(10.652)	0	0	0
16/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	499.0000	548.0000	9.820	0	0	0
16/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,593.0000	1,689.0000	6.026	0	0	0
16/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	4,166.0000	4,033.0000	(3.193)	0	0	0
16/07/2009	£ / R	2009/12/14	14.25	Put	Currency Future	980.0000	1,058.0000	7.959	0	0	0
16/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	716.0000	782.0000	9.218	0	0	0
16/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
16/07/2009	£ / R	2009/12/14	13.25	Call	Currency Future	956.0000	864.0000	(9.623)	0	0	0
16/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,087.0000	1,169.0000	7.544	0	0	0
16/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	666.0000	596.0000	(10.511)	0	0	0
16/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	577.0000	515.0000	(10.745)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	371.0000	329.0000	(11.321)	0	0	0
16/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	2,213.0000	2,083.0000	(5.874)	0	0	0
16/07/2009	£ / R	2009/12/14	17.85	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
16/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	487.0000	433.0000	(11.088)	0	0	0
16/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
16/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,073.0000	976.0000	(9.040)	0	0	0
16/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,051.0000	1,131.0000	7.612	0	0	0
16/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	224.0000	251.0000	12.054	0	0	0
16/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	629.0000	562.0000	(10.652)	0	0	0
16/07/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,202.0000	1,099.0000	(8.569)	0	0	0
16/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,169.0000	1,067.0000	(8.725)	0	0	0
16/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,274.0000	1,165.0000	(8.556)	0	0	0
16/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	779.0000	848.0000	8.858	0	0	0
16/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	269.0000	303.0000	12.639	0	0	0
16/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	911.0000	986.0000	8.233	0	0	0
16/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	64.0000	68.0000	6.250	0	0	0
16/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	343.0000	383.0000	11.662	0	0	0
16/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,275.0000	1,362.0000	6.824	0	0	0
16/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	561.0000	500.0000	(10.873)	0	0	0
16/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,043.0000	947.0000	(9.204)	0	0	0
16/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	343.0000	303.0000	(11.662)	0	0	0
16/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,013.0000	919.0000	(9.279)	0	0	0
16/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	424.0000	377.0000	(11.085)	0	0	0
16/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	363.0000	404.0000	11.295	0	0	0
16/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,471.0000	1,564.0000	6.322	0	0	0
16/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	361.0000	320.0000	(11.357)	0	0	0
16/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	1,350.0000	1,233.0000	(8.667)	0	0	0
16/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,198.0000	1,284.0000	7.179	0	0	0
16/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	3,186.0000	3,053.0000	(4.175)	0	0	0
16/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	448.0000	398.0000	(11.161)	0	0	0
16/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	253.0000	224.0000	(11.462)	0	0	0
16/07/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,511.0000	1,606.0000	6.287	0	0	0
16/07/2009	£ / R	2009/12/14	11.70	Call	Currency Future	2,165.0000	2,037.0000	(5.912)	0	0	0
16/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	65.0000	73.0000	12.308	0	0	0
16/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	451.0000	497.0000	10.200	0	0	0
16/07/2009	£ / R	2009/12/14	10.70	Put	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
16/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	901.0000	812.0000	(9.878)	0	0	0
16/07/2009	£ / R	2009/12/14	9.70	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
16/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,797.0000	3,918.0000	3.187	0	0	0
16/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	200.0000	219.0000	9.500	0	0	0
16/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
16/07/2009	£ / R	2009/12/14	9.70	Call	Currency Future	4,117.0000	3,983.0000	(3.255)	0	0	0
16/07/2009	£ / R	2009/12/14	15.70	Call	Currency Future	247.0000	218.0000	(11.741)	0	0	0
16/07/2009	£ / R	2009/12/14	17.70	Call	Currency Future	88.0000	75.0000	(14.773)	0	0	0
16/07/2009	£ / R	2009/12/14	21.70	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/07/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,148.0000	2,253.0000	4.888	0	0	0
16/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	611.0000	546.0000	(10.638)	0	0	0
16/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	5,933.0000	6,064.0000	2.208	0	0	0
16/07/2009	£ / R	2009/12/14	17.70	Put	Currency Future	3,988.0000	4,110.0000	3.059	0	0	0
16/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
16/07/2009	£ / R	2009/12/14	21.65	Put	Currency Future	7,869.0000	8,002.0000	1.690	0	0	0
16/07/2009	£ / R	2009/12/14	10.70	Call	Currency Future	3,138.0000	3,004.0000	(4.270)	0	0	0
16/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,104.0000	2,210.0000	5.038	0	0	0
16/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
16/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	5,884.0000	6,015.0000	2.226	0	0	0
16/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	3,940.0000	4,062.0000	3.096	0	0	0
16/07/2009	£ / R	2009/12/14	21.65	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
16/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	90.0000	77.0000	(14.444)	0	0	0
16/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	811.0000	881.0000	8.631	0	0	0
16/07/2009	£ / R	2009/12/14	19.80	Call	Currency Future	0.0000	28.0000	100.000	0	0	0
16/07/2009	£ / R	2009/12/14	19.80	Put	Currency Future	0.0000	6,163.0000	100.000	0	0	0
16/07/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	15.0000	100.000	0	0	0
16/07/2009	£ / R	2009/12/14	21.80	Put	Currency Future	0.0000	8,151.0000	100.000	0	0	0
16/07/2009	£ / R	2010/03/15			Currency Future	14.0306	13.8948	(0.968)	0.0000	0.0000	27
16/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,598.0000	4,465.0000	(2.893)	0	0	0
16/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	95.0000	83.0000	(12.632)	0	0	0
16/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	493.0000	449.0000	(8.925)	0	0	0
16/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,744.0000	4,611.0000	(2.804)	0	0	0
16/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	1,913.0000	2,004.0000	4.757	0	0	0
16/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,005.0000	923.0000	(8.159)	0	0	0
16/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	697.0000	750.0000	7.604	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
16/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,652.0000	3,765.0000	3.094	0	0	0
16/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	725.0000	778.0000	7.310	0	0	0
16/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,776.0000	3,641.0000	(3.575)	0	0	0
16/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	220.0000	237.0000	7.727	0	0	0
16/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
16/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	233.0000	210.0000	(9.871)	0	0	0
16/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,015.0000	6,138.0000	2.045	0	0	0
16/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0
16/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	645.0000	694.0000	7.597	0	0	0
16/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,533.0000	5,655.0000	2.205	0	0	0
16/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,163.0000	4,033.0000	(3.123)	0	0	0
16/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	78.0000	83.0000	6.410	0	0	0
16/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
16/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
16/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,809.0000	2,678.0000	(4.664)	0	0	0
16/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,800.0000	1,682.0000	(6.556)	0	0	0
16/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	671.0000	722.0000	7.601	0	0	0
16/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,075.0000	989.0000	(8.000)	0	0	0
16/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
16/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	88.0000	93.0000	5.682	0	0	0
16/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,051.0000	967.0000	(7.992)	0	0	0
16/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,099.0000	1,012.0000	(7.916)	0	0	0
16/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,669.0000	2,537.0000	(4.946)	0	0	0
16/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
16/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	619.0000	668.0000	7.916	0	0	0
16/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,028.0000	944.0000	(8.171)	0	0	0
16/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	7,759.0000	7,890.0000	1.688	0	0	0
16/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,124.0000	1,036.0000	(7.829)	0	0	0
16/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,229.0000	1,136.0000	(7.567)	0	0	0
16/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,629.0000	3,495.0000	(3.692)	0	0	0
16/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	594.0000	641.0000	7.912	0	0	0
16/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
16/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	7,956.0000	8,087.0000	1.647	0	0	0
16/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	5,821.0000	5,945.0000	2.130	0	0	0
16/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	60.0000	63.0000	5.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
16/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,917.0000	1,797.0000	(6.260)	0	0	0
16/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	752.0000	807.0000	7.314	0	0	0
16/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,629.0000	5,752.0000	2.185	0	0	0
16/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	1,150.0000	1,060.0000	(7.826)	0	0	0
16/07/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,112.0000	6,235.0000	2.012	0	0	0
16/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	109.0000	96.0000	(11.927)	0	0	0
16/07/2009	£ / R	2010/03/15	10.45	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
16/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,564.0000	7,693.0000	1.705	0	0	0
16/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
16/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
16/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,466.0000	7,595.0000	1.728	0	0	0
16/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,190.0000	3,058.0000	(4.138)	0	0	0
16/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	187.0000	202.0000	8.021	0	0	0
16/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	789.0000	722.0000	(8.492)	0	0	0
16/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	1,373.0000	1,274.0000	(7.210)	0	0	0
16/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,059.0000	1,127.0000	6.421	0	0	0
16/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	108.0000	95.0000	(12.037)	0	0	0
16/07/2009	£ / R	2010/03/15	13.05	Put	Currency Future	392.0000	429.0000	9.439	0	0	0
16/07/2009	£ / R	2010/03/15	12.05	Put	Currency Future	140.0000	152.0000	8.571	0	0	0
16/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	940.0000	861.0000	(8.404)	0	0	0
16/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	64.0000	70.0000	9.375	0	0	0
16/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	809.0000	866.0000	7.046	0	0	0
16/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	569.0000	615.0000	8.084	0	0	0
16/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	2,121.0000	1,997.0000	(5.846)	0	0	0
16/07/2009	£ / R	2010/03/15	16.65	Put	Currency Future	2,932.0000	3,037.0000	3.581	0	0	0
16/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
16/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	395.0000	357.0000	(9.620)	0	0	0
16/07/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,837.0000	3,951.0000	2.971	0	0	0
16/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,389.0000	5,511.0000	2.264	0	0	0
16/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,677.0000	5,800.0000	2.167	0	0	0
16/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	190.0000	169.0000	(11.053)	0	0	0
16/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	217.0000	195.0000	(10.138)	0	0	0
16/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,612.0000	7,743.0000	1.721	0	0	0
16/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,054.0000	8,185.0000	1.627	0	0	0
16/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,077.0000	2,171.0000	4.526	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R 2010/03/15	19.30	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
16/07/2009	£ / R 2010/03/15	13.30	Put	Currency Future	499.0000	541.0000	8.417	0	0	0
16/07/2009	£ / R 2010/03/15	16.05	Put	Currency Future	2,414.0000	2,512.0000	4.060	0	0	0
16/07/2009	£ / R 2010/03/15	15.65	Call	Currency Future	457.0000	416.0000	(8.972)	0	0	0
16/07/2009	£ / R 2010/03/15	13.95	Call	Currency Future	919.0000	842.0000	(8.379)	0	0	0
16/07/2009	£ / R 2010/03/15	20.05	Call	Currency Future	92.0000	79.0000	(14.130)	0	0	0
16/07/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,300.0000	1,376.0000	5.846	0	0	0
16/07/2009	£ / R 2010/03/15	16.55	Put	Currency Future	2,844.0000	2,948.0000	3.657	0	0	0
16/07/2009	£ / R 2010/03/15	17.30	Call	Currency Future	246.0000	221.0000	(10.163)	0	0	0
16/07/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,650.0000	1,536.0000	(6.909)	0	0	0
16/07/2009	£ / R 2010/03/15	13.95	Put	Currency Future	839.0000	897.0000	6.913	0	0	0
16/07/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,229.0000	1,303.0000	6.021	0	0	0
16/07/2009	£ / R 2010/03/15	18.05	Put	Currency Future	4,209.0000	4,324.0000	2.732	0	0	0
16/07/2009	£ / R 2010/03/15	16.30	Call	Currency Future	358.0000	323.0000	(9.777)	0	0	0
16/07/2009	£ / R 2010/03/15	12.65	Put	Currency Future	270.0000	291.0000	7.778	0	0	0
16/07/2009	£ / R 2010/03/15	19.90	Put	Currency Future	5,966.0000	6,090.0000	2.078	0	0	0
16/07/2009	£ / R 2010/03/15	17.55	Put	Currency Future	3,744.0000	3,858.0000	3.045	0	0	0
16/07/2009	£ / R 2010/03/15	11.05	Call	Currency Future	3,045.0000	2,915.0000	(4.269)	0	0	0
16/07/2009	£ / R 2010/03/15	16.30	Put	Currency Future	2,627.0000	2,728.0000	3.845	0	0	0
16/07/2009	£ / R 2010/03/15	14.65	Call	Currency Future	681.0000	621.0000	(8.811)	0	0	0
16/07/2009	£ / R 2010/03/15	21.90	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
16/07/2009	£ / R 2010/03/15	15.55	Call	Currency Future	475.0000	432.0000	(9.053)	0	0	0
16/07/2009	£ / R 2010/03/15	21.90	Put	Currency Future	7,907.0000	8,037.0000	1.644	0	0	0
16/07/2009	£ / R 2010/03/15	13.85	Put	Currency Future	781.0000	836.0000	7.042	0	0	0
16/07/2009	£ / R 2010/03/15	16.55	Call	Currency Future	324.0000	292.0000	(9.877)	0	0	0
16/07/2009	£ / R 2010/03/15	17.30	Put	Currency Future	3,515.0000	3,626.0000	3.158	0	0	0
16/07/2009	£ / R 2010/03/15	11.65	Put	Currency Future	103.0000	106.0000	2.913	0	0	0
16/07/2009	£ / R 2010/03/15	13.80	Call	Currency Future	983.0000	902.0000	(8.240)	0	0	0
16/07/2009	£ / R 2010/03/15	19.90	Call	Currency Future	97.0000	85.0000	(12.371)	0	0	0
16/07/2009	£ / R 2010/03/15	13.85	Call	Currency Future	961.0000	881.0000	(8.325)	0	0	0
16/07/2009	£ / R 2010/03/15	15.55	Put	Currency Future	1,994.0000	2,087.0000	4.664	0	0	0
16/07/2009	£ / R 2010/03/15	10.05	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
16/07/2009	£ / R 2010/03/15	14.05	Put	Currency Future	898.0000	961.0000	7.016	0	0	0
16/07/2009	£ / R 2010/03/15	17.55	Call	Currency Future	225.0000	202.0000	(10.222)	0	0	0
16/07/2009	£ / R 2010/03/15	15.30	Put	Currency Future	1,792.0000	1,881.0000	4.967	0	0	0
16/07/2009	£ / R 2010/03/15	21.85	Put	Currency Future	7,857.0000	7,988.0000	1.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	3,929.0000	4,044.0000	2.927	0	0	0
16/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,255.0000	2,121.0000	(5.942)	0	0	0
16/07/2009	£ / R	2010/03/15	14.05	Call	Currency Future	879.0000	805.0000	(8.419)	0	0	0
16/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
16/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,307.0000	4,176.0000	(3.042)	0	0	0
16/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,319.0000	7,448.0000	1.763	0	0	0
16/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	697.0000	750.0000	7.604	0	0	0
16/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	441.0000	401.0000	(9.070)	0	0	0
16/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	523.0000	476.0000	(8.987)	0	0	0
16/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
16/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	284.0000	256.0000	(9.859)	0	0	0
16/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,372.0000	1,451.0000	5.758	0	0	0
16/07/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,286.0000	2,384.0000	4.287	0	0	0
16/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,160.0000	2,256.0000	4.444	0	0	0
16/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	417.0000	379.0000	(9.113)	0	0	0
16/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
16/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
16/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,020.0000	3,126.0000	3.510	0	0	0
16/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,154.0000	3,261.0000	3.393	0	0	0
16/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	5,918.0000	6,042.0000	2.095	0	0	0
16/07/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,508.0000	1,397.0000	(7.361)	0	0	0
16/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	301.0000	271.0000	(9.967)	0	0	0
16/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	92.0000	96.0000	4.348	0	0	0
16/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,028.0000	944.0000	(8.171)	0	0	0
16/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,438.0000	2,305.0000	(5.455)	0	0	0
16/07/2009	£ / R	2010/03/15	11.85	Put	Currency Future	120.0000	122.0000	1.667	0	0	0
16/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	653.0000	595.0000	(8.882)	0	0	0
16/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,762.0000	1,645.0000	(6.640)	0	0	0
16/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	200.0000	180.0000	(10.000)	0	0	0
16/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
16/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,301.0000	2,167.0000	(5.824)	0	0	0
16/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	297.0000	320.0000	7.744	0	0	0
16/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	107.0000	110.0000	2.804	0	0	0
16/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,578.0000	1,465.0000	(7.161)	0	0	0
16/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,385.0000	3,252.0000	(3.929)	0	0	0
16/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,239.0000	3,106.0000	(4.106)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/03/15	9.75	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
16/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,614.0000	1,500.0000	(7.063)	0	0	0
16/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
16/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,336.0000	3,203.0000	(3.987)	0	0	0
16/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,336.0000	1,413.0000	5.763	0	0	0
16/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
16/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,069.0000	4,185.0000	2.851	0	0	0
16/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	666.0000	608.0000	(8.709)	0	0	0
16/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,392.0000	2,259.0000	(5.560)	0	0	0
16/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	614.0000	559.0000	(8.958)	0	0	0
16/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	306.0000	276.0000	(9.804)	0	0	0
16/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	4,021.0000	3,886.0000	(3.357)	0	0	0
16/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	111.0000	114.0000	2.703	0	0	0
16/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,483.0000	1,565.0000	5.529	0	0	0
16/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,118.0000	2,213.0000	4.485	0	0	0
16/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	327.0000	352.0000	7.645	0	0	0
16/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	710.0000	648.0000	(8.732)	0	0	0
16/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,473.0000	1,363.0000	(7.468)	0	0	0
16/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	449.0000	408.0000	(9.131)	0	0	0
16/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	244.0000	263.0000	7.787	0	0	0
16/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	343.0000	368.0000	7.289	0	0	0
16/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	283.0000	305.0000	7.774	0	0	0
16/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,211.0000	4,080.0000	(3.111)	0	0	0
16/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
16/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	125.0000	127.0000	1.600	0	0	0
16/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	2,976.0000	3,081.0000	3.528	0	0	0
16/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
16/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,446.0000	1,526.0000	5.533	0	0	0
16/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	210.0000	189.0000	(10.000)	0	0	0
16/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,116.0000	3,984.0000	(3.207)	0	0	0
16/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,883.0000	3,997.0000	2.936	0	0	0
16/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	626.0000	571.0000	(8.786)	0	0	0
16/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,409.0000	1,488.0000	5.607	0	0	0
16/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	425.0000	386.0000	(9.176)	0	0	0
16/07/2009	£ / R	2010/03/15	10.95	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
16/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	432.0000	393.0000	(9.028)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,022.0000	4,138.0000	2.884	0	0	0
16/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,202.0000	2,298.0000	4.360	0	0	0
16/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	203.0000	183.0000	(9.852)	0	0	0
16/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,484.0000	2,351.0000	(5.354)	0	0	0
16/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	295.0000	266.0000	(9.831)	0	0	0
16/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,109.0000	3,216.0000	3.442	0	0	0
16/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,724.0000	1,608.0000	(6.729)	0	0	0
16/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	312.0000	281.0000	(9.936)	0	0	0
16/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
16/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,064.0000	3,171.0000	3.492	0	0	0
16/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	290.0000	261.0000	(10.000)	0	0	0
16/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,434.0000	3,300.0000	(3.902)	0	0	0
16/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,142.0000	3,010.0000	(4.201)	0	0	0
16/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	639.0000	583.0000	(8.764)	0	0	0
16/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,244.0000	2,341.0000	4.323	0	0	0
16/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	3,976.0000	4,091.0000	2.892	0	0	0
16/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	229.0000	206.0000	(10.044)	0	0	0
16/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	409.0000	371.0000	(9.291)	0	0	0
16/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	206.0000	186.0000	(9.709)	0	0	0
16/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	232.0000	250.0000	7.759	0	0	0
16/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	312.0000	336.0000	7.692	0	0	0
16/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
16/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,543.0000	1,431.0000	(7.259)	0	0	0
16/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,622.0000	2,491.0000	(4.996)	0	0	0
16/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	116.0000	118.0000	1.724	0	0	0
16/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,580.0000	3,446.0000	(3.743)	0	0	0
16/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
16/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
16/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
16/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,576.0000	2,444.0000	(5.124)	0	0	0
16/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
16/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	725.0000	662.0000	(8.690)	0	0	0
16/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,531.0000	3,398.0000	(3.767)	0	0	0
16/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,404.0000	4,272.0000	(2.997)	0	0	0
16/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	214.0000	192.0000	(10.280)	0	0	0
16/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	484.0000	440.0000	(9.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
16/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,259.0000	4,128.0000	(3.076)	0	0	0
16/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,800.0000	2,903.0000	3.679	0	0	0
16/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,500.0000	4,368.0000	(2.933)	0	0	0
16/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,288.0000	3,155.0000	(4.045)	0	0	0
16/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,549.0000	4,417.0000	(2.902)	0	0	0
16/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
16/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	196.0000	176.0000	(10.204)	0	0	0
16/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,346.0000	2,213.0000	(5.669)	0	0	0
16/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,116.0000	4,231.0000	2.794	0	0	0
16/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
16/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,210.0000	2,079.0000	(5.928)	0	0	0
16/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,198.0000	3,306.0000	3.377	0	0	0
16/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	279.0000	251.0000	(10.036)	0	0	0
16/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,521.0000	1,603.0000	5.391	0	0	0
16/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,439.0000	1,333.0000	(7.366)	0	0	0
16/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	359.0000	388.0000	8.078	0	0	0
16/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	601.0000	548.0000	(8.819)	0	0	0
16/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,329.0000	2,427.0000	4.208	0	0	0
16/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	130.0000	135.0000	3.846	0	0	0
16/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,355.0000	4,224.0000	(3.008)	0	0	0
16/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,452.0000	4,320.0000	(2.965)	0	0	0
16/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
16/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,698.0000	3,811.0000	3.056	0	0	0
16/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,530.0000	2,398.0000	(5.217)	0	0	0
16/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,482.0000	3,349.0000	(3.820)	0	0	0
16/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
16/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	1,953.0000	2,045.0000	4.711	0	0	0
16/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	99.0000	103.0000	4.040	0	0	0
16/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	331.0000	298.0000	(9.970)	0	0	0
16/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	257.0000	277.0000	7.782	0	0	0
16/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,035.0000	2,129.0000	4.619	0	0	0
16/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,687.0000	1,572.0000	(6.817)	0	0	0
16/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	466.0000	424.0000	(9.013)	0	0	0
16/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,194.0000	1,267.0000	6.114	0	0	0
16/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	695.0000	634.0000	(8.777)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,264.0000	1,339.0000	5.934	0	0	0
16/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,888.0000	2,992.0000	3.601	0	0	0
16/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	221.0000	199.0000	(9.955)	0	0	0
16/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,790.0000	3,904.0000	3.008	0	0	0
16/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	318.0000	287.0000	(9.748)	0	0	0
16/07/2009	£ / R	2010/06/14			Currency Future	14.2573	14.1207	(0.958)	0.0000	0.0000	0
16/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	506.0000	539.0000	6.522	0	0	0
16/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	604.0000	556.0000	(7.947)	0	0	0
16/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	493.0000	451.0000	(8.519)	0	0	0
16/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	879.0000	931.0000	5.916	0	0	0
16/07/2009	£ / R	2010/06/14	19.95	Call	Currency Future	188.0000	171.0000	(9.043)	0	0	0
16/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	674.0000	621.0000	(7.864)	0	0	0
16/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,253.0000	1,165.0000	(7.023)	0	0	0
16/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,113.0000	4,222.0000	2.650	0	0	0
16/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	179.0000	162.0000	(9.497)	0	0	0
16/07/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,045.0000	8,170.0000	1.554	0	0	0
16/07/2009	£ / R	2010/06/14	19.95	Put	Currency Future	5,881.0000	6,000.0000	2.023	0	0	0
16/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,836.0000	2,930.0000	3.315	0	0	0
16/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,187.0000	1,102.0000	(7.161)	0	0	0
16/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,187.0000	1,102.0000	(7.161)	0	0	0
16/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	103.0000	90.0000	(12.621)	0	0	0
16/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,119.0000	6,239.0000	1.961	0	0	0
16/07/2009	£ / R	2010/06/14	21.95	Put	Currency Future	7,802.0000	7,927.0000	1.602	0	0	0
16/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	851.0000	902.0000	5.993	0	0	0
16/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,017.0000	2,100.0000	4.115	0	0	0
16/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,072.0000	6,191.0000	1.960	0	0	0
16/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	177.0000	159.0000	(10.169)	0	0	0
16/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,208.0000	1,123.0000	(7.036)	0	0	0
16/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	273.0000	248.0000	(9.158)	0	0	0
16/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	290.0000	263.0000	(9.310)	0	0	0
16/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	796.0000	845.0000	6.156	0	0	0
16/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,230.0000	1,144.0000	(6.992)	0	0	0
16/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,357.0000	2,233.0000	(5.261)	0	0	0
16/07/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,876.0000	4,743.0000	(2.728)	0	0	0
16/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	320.0000	292.0000	(8.750)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,563.0000	1,460.0000	(6.590)	0	0	0
16/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	823.0000	873.0000	6.075	0	0	0
16/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
16/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,276.0000	1,187.0000	(6.975)	0	0	0
16/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	294.0000	267.0000	(9.184)	0	0	0
16/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,235.0000	3,101.0000	(4.142)	0	0	0
16/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,616.0000	4,727.0000	2.405	0	0	0
16/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,429.0000	3,295.0000	(3.908)	0	0	0
16/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	543.0000	497.0000	(8.471)	0	0	0
16/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,221.0000	3,321.0000	3.105	0	0	0
16/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,297.0000	2,385.0000	3.831	0	0	0
16/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	200.0000	213.0000	6.500	0	0	0
16/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,121.0000	2,001.0000	(5.658)	0	0	0
16/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	879.0000	931.0000	5.916	0	0	0
16/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,785.0000	1,864.0000	4.426	0	0	0
16/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	742.0000	789.0000	6.334	0	0	0
16/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	32.0000	38.0000	18.750	0	0	0
16/07/2009	£ / R	2010/06/14	12.40	Put	Currency Future	264.0000	281.0000	6.439	0	0	0
16/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,586.0000	2,676.0000	3.480	0	0	0
16/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,526.0000	3,392.0000	(3.800)	0	0	0
16/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	118.0000	106.0000	(10.169)	0	0	0
16/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	219.0000	234.0000	6.849	0	0	0
16/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
16/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	115.0000	103.0000	(10.435)	0	0	0
16/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	72.0000	74.0000	2.778	0	0	0
16/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,022.0000	4,130.0000	2.685	0	0	0
16/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,691.0000	5,809.0000	2.073	0	0	0
16/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	719.0000	662.0000	(7.928)	0	0	0
16/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	397.0000	363.0000	(8.564)	0	0	0
16/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	343.0000	313.0000	(8.746)	0	0	0
16/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,662.0000	4,774.0000	2.402	0	0	0
16/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,299.0000	1,210.0000	(6.851)	0	0	0
16/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	198.0000	180.0000	(9.091)	0	0	0
16/07/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,359.0000	6,222.0000	(2.154)	0	0	0
16/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	743.0000	685.0000	(7.806)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	3,886.0000	3,993.0000	2.753	0	0	0
16/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,511.0000	7,635.0000	1.651	0	0	0
16/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	281.0000	255.0000	(9.253)	0	0	0
16/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	769.0000	817.0000	6.242	0	0	0
16/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,323.0000	1,233.0000	(6.803)	0	0	0
16/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	547.0000	585.0000	6.947	0	0	0
16/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	196.0000	178.0000	(9.184)	0	0	0
16/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,597.0000	5,714.0000	2.090	0	0	0
16/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	329.0000	300.0000	(8.815)	0	0	0
16/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	942.0000	870.0000	(7.643)	0	0	0
16/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,693.0000	1,580.0000	(6.675)	0	0	0
16/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,608.0000	7,732.0000	1.630	0	0	0
16/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	716.0000	762.0000	6.425	0	0	0
16/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,504.0000	1,406.0000	(6.516)	0	0	0
16/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,739.0000	5,857.0000	2.056	0	0	0
16/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	128.0000	141.0000	10.156	0	0	0
16/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	110.0000	98.0000	(10.909)	0	0	0
16/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,284.0000	1,350.0000	5.140	0	0	0
16/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	435.0000	459.0000	5.517	0	0	0
16/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,387.0000	4,496.0000	2.485	0	0	0
16/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,175.0000	2,262.0000	4.000	0	0	0
16/07/2009	£ / R	2010/06/14	19.65	Call	Currency Future	204.0000	185.0000	(9.314)	0	0	0
16/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	269.0000	244.0000	(9.294)	0	0	0
16/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	604.0000	556.0000	(7.947)	0	0	0
16/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,299.0000	1,210.0000	(6.851)	0	0	0
16/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,524.0000	4,635.0000	2.454	0	0	0
16/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,198.0000	2,077.0000	(5.505)	0	0	0
16/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	149.0000	162.0000	8.725	0	0	0
16/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	416.0000	380.0000	(8.654)	0	0	0
16/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,439.0000	2,315.0000	(5.084)	0	0	0
16/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	241.0000	256.0000	6.224	0	0	0
16/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,121.0000	1,181.0000	5.352	0	0	0
16/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	182.0000	195.0000	7.143	0	0	0
16/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,829.0000	1,714.0000	(6.288)	0	0	0
16/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
16/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	65.0000	67.0000	3.077	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	2,277.0000	2,154.0000	(5.402)	0	0	0
16/07/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,028.0000	952.0000	(7.393)	0	0	0
16/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	372.0000	393.0000	5.645	0	0	0
16/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,606.0000	2,483.0000	(4.720)	0	0	0
16/07/2009	£ / R	2010/06/14	11.20	Call	Currency Future	3,138.0000	3,010.0000	(4.079)	0	0	0
16/07/2009	£ / R	2010/06/14	11.00	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
16/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,124.0000	1,042.0000	(7.295)	0	0	0
16/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,662.0000	5,527.0000	(2.384)	0	0	0
16/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	299.0000	271.0000	(9.365)	0	0	0
16/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	114.0000	102.0000	(10.526)	0	0	0
16/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,735.0000	2,611.0000	(4.534)	0	0	0
16/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	42.0000	48.0000	14.286	0	0	0
16/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,489.0000	4,358.0000	(2.918)	0	0	0
16/07/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,341.0000	4,451.0000	2.534	0	0	0
16/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	633.0000	583.0000	(7.899)	0	0	0
16/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,332.0000	3,198.0000	(4.022)	0	0	0
16/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,861.0000	1,942.0000	4.352	0	0	0
16/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,420.0000	2,510.0000	3.719	0	0	0
16/07/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,440.0000	3,542.0000	2.965	0	0	0
16/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
16/07/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,299.0000	4,169.0000	(3.024)	0	0	0
16/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,091.0000	3,189.0000	3.170	0	0	0
16/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,104.0000	1,023.0000	(7.337)	0	0	0
16/07/2009	£ / R	2010/06/14	13.10	Put	Currency Future	470.0000	495.0000	5.319	0	0	0
16/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,822.0000	2,698.0000	(4.394)	0	0	0
16/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,308.0000	3,409.0000	3.053	0	0	0
16/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	1,065.0000	987.0000	(7.324)	0	0	0
16/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	449.0000	410.0000	(8.686)	0	0	0
16/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	577.0000	531.0000	(7.972)	0	0	0
16/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	63.0000	65.0000	3.175	0	0	0
16/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	209.0000	190.0000	(9.091)	0	0	0
16/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,297.0000	2,385.0000	3.831	0	0	0
16/07/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,528.0000	3,631.0000	2.920	0	0	0
16/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,450.0000	1,354.0000	(6.621)	1,450	1,450	12,188
16/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,657.0000	7,781.0000	1.619	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,770.0000	3,635.0000	(3.581)	0	0	0
16/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,710.0000	1,787.0000	4.503	0	0	0
16/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,502.0000	5,619.0000	2.126	0	0	0
16/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	97.0000	110.0000	13.402	0	0	0
16/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,089.0000	1,148.0000	5.418	0	0	0
16/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	364.0000	332.0000	(8.791)	0	0	0
16/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
16/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	122.0000	109.0000	(10.656)	0	0	0
16/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,955.0000	2,831.0000	(4.196)	0	0	0
16/07/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,617.0000	3,721.0000	2.875	0	0	0
16/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,706.0000	3,811.0000	2.833	0	0	0
16/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	665.0000	709.0000	6.617	0	0	0
16/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	2,009.0000	1,891.0000	(5.874)	0	0	0
16/07/2009	£ / R	2010/06/14	11.20	Put	Currency Future	80.0000	89.0000	11.250	0	0	0
16/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	374.0000	342.0000	(8.556)	374	374	12,188
16/07/2009	£ / R	2010/06/14	20.00	Put	Currency Future	5,929.0000	6,048.0000	2.007	0	0	0
16/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	191.0000	173.0000	(9.424)	0	0	0
16/07/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,027.0000	1,084.0000	5.550	0	0	0
16/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,627.0000	1,516.0000	(6.822)	0	0	0
16/07/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,662.0000	3,766.0000	2.840	0	0	0
16/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	593.0000	633.0000	6.745	0	0	0
16/07/2009	£ / R	2010/06/14	22.00	Call	Currency Future	108.0000	96.0000	(11.111)	0	0	0
16/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,834.0000	5,952.0000	2.023	0	0	0
16/07/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,080.0000	5,194.0000	2.244	0	0	0
16/07/2009	£ / R	2010/06/14	17.55	Call	Currency Future	369.0000	337.0000	(8.672)	0	0	0
16/07/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,730.0000	4,598.0000	(2.791)	0	0	0
16/07/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,145.0000	1,062.0000	(7.249)	0	0	0
16/07/2009	£ / R	2010/06/14	20.00	Call	Currency Future	186.0000	168.0000	(9.677)	0	0	0
16/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,433.0000	4,543.0000	2.481	0	0	0
16/07/2009	£ / R	2010/06/14	19.10	Call	Currency Future	237.0000	215.0000	(9.283)	0	0	0
16/07/2009	£ / R	2010/06/14	11.35	Put	Currency Future	92.0000	104.0000	13.043	0	0	0
16/07/2009	£ / R	2010/06/14	12.55	Put	Currency Future	301.0000	320.0000	6.312	0	0	0
16/07/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,414.0000	7,538.0000	1.673	0	0	0
16/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,058.0000	1,116.0000	5.482	0	0	0
16/07/2009	£ / R	2010/06/14	22.00	Put	Currency Future	7,851.0000	7,976.0000	1.592	0	0	0
16/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	121.0000	134.0000	10.744	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R 2010/06/14	13.55	Call	Currency Future	1,373.0000	1,280.0000	(6.773)	0	0	0
16/07/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,999.0000	2,875.0000	(4.135)	0	0	0
16/07/2009	£ / R 2010/06/14	15.05	Call	Currency Future	807.0000	745.0000	(7.683)	0	0	0
16/07/2009	£ / R 2010/06/14	9.65	Call	Currency Future	4,634.0000	4,502.0000	(2.849)	0	0	0
16/07/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,779.0000	4,646.0000	(2.783)	0	0	0
16/07/2009	£ / R 2010/06/14	22.15	Call	Currency Future	104.0000	92.0000	(11.538)	0	0	0
16/07/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,794.0000	1,680.0000	(6.355)	0	0	0
16/07/2009	£ / R 2010/06/14	14.20	Call	Currency Future	1,084.0000	1,005.0000	(7.288)	0	0	0
16/07/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,778.0000	2,655.0000	(4.428)	0	0	0
16/07/2009	£ / R 2010/06/14	15.00	Put	Currency Future	1,563.0000	1,637.0000	4.734	0	0	0
16/07/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,477.0000	1,380.0000	(6.567)	0	0	0
16/07/2009	£ / R 2010/06/14	14.30	Call	Currency Future	1,046.0000	969.0000	(7.361)	0	0	0
16/07/2009	£ / R 2010/06/14	16.15	Put	Currency Future	2,461.0000	2,552.0000	3.698	0	0	0
16/07/2009	£ / R 2010/06/14	10.10	Put	Currency Future	47.0000	54.0000	14.894	0	0	0
16/07/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,966.0000	3,831.0000	(3.404)	0	0	0
16/07/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,056.0000	2,140.0000	4.086	0	0	0
16/07/2009	£ / R 2010/06/14	14.00	Put	Currency Future	908.0000	961.0000	5.837	0	0	0
16/07/2009	£ / R 2010/06/14	10.10	Call	Currency Future	4,204.0000	4,075.0000	(3.069)	0	0	0
16/07/2009	£ / R 2010/06/14	17.00	Put	Currency Future	3,178.0000	3,277.0000	3.115	0	0	0
16/07/2009	£ / R 2010/06/14	14.40	Call	Currency Future	1,010.0000	935.0000	(7.426)	0	0	0
16/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	742.0000	789.0000	6.334	0	0	0
16/07/2009	£ / R 2010/06/14	12.35	Put	Currency Future	252.0000	268.0000	6.349	0	0	0
16/07/2009	£ / R 2010/06/14	14.15	Put	Currency Future	997.0000	1,053.0000	5.617	0	0	0
16/07/2009	£ / R 2010/06/14	17.00	Call	Currency Future	435.0000	397.0000	(8.736)	0	0	0
16/07/2009	£ / R 2010/06/14	15.05	Put	Currency Future	1,600.0000	1,674.0000	4.625	0	0	0
16/07/2009	£ / R 2010/06/14	15.65	Call	Currency Future	663.0000	611.0000	(7.843)	0	0	0
16/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	768.0000	708.0000	(7.813)	0	0	0
16/07/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,153.0000	1,214.0000	5.291	0	0	0
16/07/2009	£ / R 2010/06/14	16.35	Put	Currency Future	2,627.0000	2,718.0000	3.464	0	0	0
16/07/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,337.0000	2,427.0000	3.851	0	0	0
16/07/2009	£ / R 2010/06/14	10.30	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
16/07/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,936.0000	1,819.0000	(6.043)	0	0	0
16/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
16/07/2009	£ / R 2010/06/14	16.40	Call	Currency Future	526.0000	481.0000	(8.555)	0	0	0
16/07/2009	£ / R 2010/06/14	15.35	Put	Currency Future	1,823.0000	1,903.0000	4.388	0	0	0
16/07/2009	£ / R 2010/06/14	20.60	Call	Currency Future	158.0000	142.0000	(10.127)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	595.0000	548.0000	(7.899)	0	0	0
16/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	428.0000	391.0000	(8.645)	0	0	0
16/07/2009	£ / R	2010/06/14	13.35	Put	Currency Future	569.0000	609.0000	7.030	0	0	0
16/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	79.0000	85.0000	7.595	0	0	0
16/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	342.0000	363.0000	6.140	0	0	0
16/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,380.0000	3,246.0000	(3.964)	0	0	0
16/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,668.0000	2,760.0000	3.448	0	0	0
16/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	937.0000	991.0000	5.763	0	0	0
16/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	568.0000	522.0000	(8.099)	0	0	0
16/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	534.0000	489.0000	(8.427)	0	0	0
16/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	967.0000	1,022.0000	5.688	0	0	0
16/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	821.0000	757.0000	(7.795)	0	0	0
16/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	3,044.0000	2,920.0000	(4.074)	0	0	0
16/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	328.0000	348.0000	6.098	0	0	0
16/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	134.0000	148.0000	10.448	0	0	0
16/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	386.0000	352.0000	(8.808)	0	0	0
16/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,165.0000	1,082.0000	(7.124)	0	0	0
16/07/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,159.0000	2,039.0000	(5.558)	0	0	0
16/07/2009	£ / R	2010/06/14	10.35	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
16/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	4,015.0000	3,880.0000	(3.362)	0	0	0
16/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	586.0000	539.0000	(8.020)	0	0	0
16/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
16/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	731.0000	673.0000	(7.934)	0	0	0
16/07/2009	£ / R	2010/06/14	9.35	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
16/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,379.0000	2,469.0000	3.783	0	0	0
16/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	311.0000	284.0000	(8.682)	0	0	0
16/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	387.0000	409.0000	5.685	0	0	0
16/07/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,924.0000	4,791.0000	(2.701)	0	0	0
16/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,186.0000	3,055.0000	(4.112)	0	0	0
16/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	173.0000	186.0000	7.514	0	0	0
16/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,204.0000	4,313.0000	2.593	0	0	0
16/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,484.0000	3,587.0000	2.956	0	0	0
16/07/2009	£ / R	2010/06/14	11.30	Put	Currency Future	87.0000	99.0000	13.793	0	0	0
16/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	851.0000	902.0000	5.993	0	0	0
16/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,480.0000	2,357.0000	(4.960)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	7,997.0000	8,121.0000	1.551	0	0	0
16/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	391.0000	357.0000	(8.696)	0	0	0
16/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,501.0000	6,621.0000	1.846	0	0	0
16/07/2009	£ / R	2010/06/14	20.30	Call	Currency Future	172.0000	155.0000	(9.884)	0	0	0
16/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,208.0000	1,123.0000	(7.036)	0	0	0
16/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	6,109.0000	5,973.0000	(2.226)	0	0	0
16/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,673.0000	3,538.0000	(3.675)	0	0	0
16/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	419.0000	442.0000	5.489	0	0	0
16/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	509.0000	466.0000	(8.448)	0	0	0
16/07/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,215.0000	6,334.0000	1.915	0	0	0
16/07/2009	£ / R	2010/06/14	16.65	Put	Currency Future	2,878.0000	2,973.0000	3.301	0	0	0
16/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,726.0000	1,613.0000	(6.547)	0	0	0
16/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	1,938.0000	2,020.0000	4.231	0	0	0
16/07/2009	£ / R	2010/06/14	15.75	Call	Currency Future	643.0000	592.0000	(7.932)	0	0	0
16/07/2009	£ / R	2010/06/14	16.65	Call	Currency Future	485.0000	444.0000	(8.454)	0	0	0
16/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,692.0000	2,568.0000	(4.606)	0	0	0
16/07/2009	£ / R	2010/06/14	10.20	Call	Currency Future	4,110.0000	3,977.0000	(3.236)	0	0	0
16/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,135.0000	2,221.0000	4.028	0	0	0
16/07/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,142.0000	8,266.0000	1.523	0	0	0
16/07/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,595.0000	1,487.0000	(6.771)	0	0	0
16/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	67.0000	69.0000	2.985	0	0	0
16/07/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,386.0000	1,455.0000	4.978	0	0	0
16/07/2009	£ / R	2010/06/14	9.85	Put	Currency Future	34.0000	40.0000	17.647	0	0	0
16/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	470.0000	430.0000	(8.511)	0	0	0
16/07/2009	£ / R	2010/06/14	17.75	Call	Currency Future	348.0000	318.0000	(8.621)	0	0	0
16/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	288.0000	306.0000	6.250	0	0	0
16/07/2009	£ / R	2010/06/14	17.75	Put	Currency Future	3,841.0000	3,947.0000	2.760	0	0	0
16/07/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,218.0000	1,281.0000	5.172	0	0	0
16/07/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,478.0000	3,343.0000	(3.882)	0	0	0
16/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	2,963.0000	3,059.0000	3.240	0	0	0
16/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	975.0000	902.0000	(7.487)	0	0	0
16/07/2009	£ / R	2010/06/14	22.30	Call	Currency Future	100.0000	87.0000	(13.000)	0	0	0
16/07/2009	£ / R	2010/06/14	10.85	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
16/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,752.0000	2,845.0000	3.379	0	0	0
16/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,442.0000	4,311.0000	(2.949)	0	0	0
16/07/2009	£ / R	2010/06/14	14.75	Call	Currency Future	894.0000	826.0000	(7.606)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	15.50	Call	Currency Future	696.0000	641.0000	(7.902)	0	0	0
16/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,067.0000	4,176.0000	2.680	0	0	0
16/07/2009	£ / R	2010/06/14	11.85	Put	Currency Future	157.0000	170.0000	8.280	0	0	0
16/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	2,046.0000	1,927.0000	(5.816)	0	0	0
16/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,398.0000	1,304.0000	(6.724)	0	0	0
16/07/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,564.0000	2,441.0000	(4.797)	0	0	0
16/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	488.0000	517.0000	5.943	0	0	0
16/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	641.0000	683.0000	6.552	0	0	0
16/07/2009	£ / R	2010/06/14	18.45	Call	Currency Future	286.0000	259.0000	(9.441)	0	0	0
16/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	325.0000	296.0000	(8.923)	0	0	0
16/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,819.0000	3,684.0000	(3.535)	0	0	0
16/07/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,424.0000	1,329.0000	(6.671)	0	0	0
16/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,710.0000	1,787.0000	4.503	0	0	0
16/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
16/07/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,751.0000	3,857.0000	2.826	0	0	0
16/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	616.0000	658.0000	6.818	0	0	0
16/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	768.0000	708.0000	(7.813)	0	0	0
16/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,624.0000	3,489.0000	(3.725)	0	0	0
16/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	524.0000	562.0000	7.252	0	0	0
16/07/2009	£ / R	2010/06/14	16.20	Call	Currency Future	560.0000	514.0000	(8.214)	0	0	0
16/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,900.0000	1,783.0000	(6.158)	0	0	0
16/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
16/07/2009	£ / R	2010/06/14	17.65	Call	Currency Future	358.0000	327.0000	(8.659)	0	0	0
16/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,532.0000	1,433.0000	(6.462)	0	0	0
16/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,503.0000	2,593.0000	3.596	0	0	0
16/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
16/07/2009	£ / R	2010/06/14	12.15	Put	Currency Future	209.0000	223.0000	6.699	0	0	0
16/07/2009	£ / R	2010/06/14	11.50	Put	Currency Future	109.0000	121.0000	11.009	0	0	0
16/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,250.0000	4,359.0000	2.565	0	0	0
16/07/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,866.0000	2,742.0000	(4.327)	0	0	0
16/07/2009	£ / R	2010/06/14	18.20	Call	Currency Future	307.0000	280.0000	(8.795)	0	0	0
16/07/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,317.0000	2,194.0000	(5.309)	0	0	0
16/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,352.0000	3,453.0000	3.013	0	0	0
16/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,917.0000	3,782.0000	(3.447)	0	0	0
16/07/2009	£ / R	2010/06/14	10.20	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
16/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	342.0000	363.0000	6.140	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,900.0000	1,783.0000	(6.158)	0	0	0
16/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	409.0000	374.0000	(8.557)	0	0	0
16/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,710.0000	2,803.0000	3.432	0	0	0
16/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,692.0000	2,568.0000	(4.606)	0	0	0
16/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	134.0000	148.0000	10.448	0	0	0
16/07/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,157.0000	4,026.0000	(3.151)	0	0	0
16/07/2009	£ / R	2010/06/14	9.95	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
16/07/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,585.0000	4,454.0000	(2.857)	0	0	0
16/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,380.0000	3,246.0000	(3.964)	0	0	0
16/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,624.0000	3,489.0000	(3.725)	0	0	0
16/07/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,346.0000	4,216.0000	(2.991)	0	0	0
16/07/2009	£ / R	2010/06/14	9.70	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
16/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,570.0000	4,681.0000	2.429	0	0	0
16/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	67.0000	69.0000	2.985	0	0	0
16/07/2009	£ / R	2010/06/14	10.15	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
16/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
16/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,480.0000	2,357.0000	(4.960)	0	0	0
16/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	173.0000	186.0000	7.514	0	0	0
16/07/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,478.0000	4,589.0000	2.479	0	0	0
16/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	517.0000	473.0000	(8.511)	0	0	0
16/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	1,900.0000	1,981.0000	4.263	0	0	0
16/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	707.0000	652.0000	(7.779)	0	0	0
16/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,726.0000	1,613.0000	(6.547)	0	0	0
16/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	419.0000	442.0000	5.489	0	0	0
16/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	403.0000	425.0000	5.459	0	0	0
16/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,573.0000	3,676.0000	2.883	0	0	0
16/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	165.0000	178.0000	7.879	0	0	0
16/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	685.0000	631.0000	(7.883)	0	0	0
16/07/2009	£ / R	2010/06/14	15.25	Call	Currency Future	755.0000	696.0000	(7.815)	0	0	0
16/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	452.0000	477.0000	5.531	0	0	0
16/07/2009	£ / R	2010/06/14	12.75	Put	Currency Future	357.0000	378.0000	5.882	0	0	0
16/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	1,977.0000	2,060.0000	4.198	0	0	0
16/07/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,396.0000	3,498.0000	3.004	0	0	0
16/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,794.0000	2,887.0000	3.329	0	0	0
16/07/2009	£ / R	2010/06/14	18.25	Call	Currency Future	303.0000	275.0000	(9.241)	0	0	0
16/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	501.0000	458.0000	(8.583)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,748.0000	1,825.0000	4.405	0	0	0
16/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,660.0000	1,548.0000	(6.747)	0	0	0
16/07/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,544.0000	2,635.0000	3.577	0	0	0
16/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	191.0000	203.0000	6.283	0	0	0
16/07/2009	£ / R	2010/06/14	16.25	Call	Currency Future	552.0000	505.0000	(8.514)	0	0	0
16/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,398.0000	2,274.0000	(5.171)	0	0	0
16/07/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,760.0000	1,646.0000	(6.477)	0	0	0
16/07/2009	£ / R	2010/06/14	17.25	Call	Currency Future	403.0000	368.0000	(8.685)	0	0	0
16/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,252.0000	4,122.0000	(3.057)	0	0	0
16/07/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,864.0000	1,748.0000	(6.223)	0	0	0
16/07/2009	£ / R	2010/06/14	10.05	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
16/07/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,296.0000	4,405.0000	2.537	0	0	0
16/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,283.0000	3,149.0000	(4.082)	0	0	0
16/07/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,649.0000	2,525.0000	(4.681)	0	0	0
16/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	76.0000	79.0000	3.947	0	0	0
16/07/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,394.0000	4,263.0000	(2.981)	0	0	0
16/07/2009	£ / R	2010/06/14	9.90	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
16/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	277.0000	252.0000	(9.025)	0	0	0
16/07/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,522.0000	2,398.0000	(4.917)	0	0	0
16/07/2009	£ / R	2010/06/14	11.75	Put	Currency Future	142.0000	155.0000	9.155	0	0	0
16/07/2009	£ / R	2010/06/14	17.45	Call	Currency Future	380.0000	347.0000	(8.684)	0	0	0
16/07/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,575.0000	3,441.0000	(3.748)	0	0	0
16/07/2009	£ / R	2010/06/14	9.75	Put	Currency Future	30.0000	35.0000	16.667	0	0	0
16/07/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,537.0000	4,406.0000	(2.887)	0	0	0
16/07/2009	£ / R	2010/06/14	10.75	Put	Currency Future	68.0000	70.0000	2.941	0	0	0
16/07/2009	£ / R	2010/06/14	12.25	Put	Currency Future	0.0000	245.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	20.25	Call	Currency Future	0.0000	157.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	20.25	Put	Currency Future	0.0000	6,286.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	12.25	Call	Currency Future	0.0000	2,116.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	11.25	Put	Currency Future	0.0000	94.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	11.25	Call	Currency Future	0.0000	2,965.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	0.0000	58.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	22.25	Call	Currency Future	0.0000	89.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	10.25	Call	Currency Future	0.0000	3,928.0000	100.000	0	0	0
16/07/2009	£ / R	2010/06/14	22.25	Put	Currency Future	0.0000	8,218.0000	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
16/07/2009	€ / R	2009/09/14			Currency Future	11.6412	11.5486	(0.795)	11.5900	11.5800	22,376
16/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,465.0000	1,547.0000	5.597	0	0	0
16/07/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,573.0000	2,663.0000	3.498	0	0	0
16/07/2009	€ / R	2009/09/14	14.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/07/2009	€ / R	2009/09/14	12.00	Call	Currency Future	226.0000	190.0000	(15.929)	0	0	0
16/07/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,009.0000	8,101.0000	1.149	0	0	0
16/07/2009	€ / R	2009/09/14	15.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	€ / R	2009/09/14	8.70	Call	Currency Future	2,941.0000	2,849.0000	(3.128)	0	0	0
16/07/2009	€ / R	2009/09/14	13.95	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
16/07/2009	€ / R	2009/09/14	14.20	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/07/2009	€ / R	2009/09/14	10.70	Put	Currency Future	45.0000	58.0000	28.889	0	0	0
16/07/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,869.0000	2,960.0000	3.172	0	0	0
16/07/2009	€ / R	2009/09/14	11.85	Call	Currency Future	275.0000	232.0000	(15.636)	0	0	0
16/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/07/2009	€ / R	2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R	2009/09/14	14.00	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
16/07/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,181.0000	2,269.0000	4.035	0	0	0
16/07/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,842.0000	1,928.0000	4.669	0	0	0
16/07/2009	€ / R	2009/09/14	10.70	Call	Currency Future	986.0000	906.0000	(8.114)	0	0	0
16/07/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,969.0000	3,059.0000	3.031	0	0	0
16/07/2009	€ / R	2009/09/14	11.85	Put	Currency Future	483.0000	533.0000	10.352	0	0	0
16/07/2009	€ / R	2009/09/14	9.70	Call	Currency Future	1,950.0000	1,858.0000	(4.718)	0	0	0
16/07/2009	€ / R	2009/09/14	13.30	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
16/07/2009	€ / R	2009/09/14	14.10	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
16/07/2009	€ / R	2009/09/14	13.45	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
16/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,771.0000	2,861.0000	3.248	0	0	0
16/07/2009	€ / R	2009/09/14	11.75	Call	Currency Future	312.0000	265.0000	(15.064)	0	0	0
16/07/2009	€ / R	2009/09/14	9.60	Call	Currency Future	2,048.0000	1,957.0000	(4.443)	0	0	0
16/07/2009	€ / R	2009/09/14	9.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/07/2009	€ / R	2009/09/14	11.65	Put	Currency Future	362.0000	403.0000	11.326	0	0	0
16/07/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,699.0000	1,784.0000	5.003	0	0	0
16/07/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,511.0000	1,594.0000	5.493	0	0	0
16/07/2009	€ / R	2009/09/14	10.80	Call	Currency Future	901.0000	824.0000	(8.546)	0	0	0
16/07/2009	€ / R	2009/09/14	14.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/07/2009	€ / R	2009/09/14	12.00	Put	Currency Future	585.0000	641.0000	9.573	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	362.0000	403.0000	11.326	0	0	0
16/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
16/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
16/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
16/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
16/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	420.0000	466.0000	10.952	0	0	0
16/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,009.0000	6,102.0000	1.548	0	0	0
16/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	3,963.0000	4,055.0000	2.321	0	0	0
16/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,063.0000	4,154.0000	2.240	0	0	0
16/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	353.0000	302.0000	(14.448)	0	0	0
16/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,794.0000	1,880.0000	4.794	0	0	0
16/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,217.0000	3,308.0000	2.829	0	0	0
16/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	516.0000	568.0000	10.078	0	0	0
16/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,059.0000	8,151.0000	1.142	0	0	0
16/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
16/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
16/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,938.0000	2,025.0000	4.489	0	0	0
16/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	335.0000	373.0000	11.343	0	0	0
16/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,327.0000	2,417.0000	3.868	0	0	0
16/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,475.0000	2,564.0000	3.596	0	0	0
16/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	376.0000	322.0000	(14.362)	0	0	0
16/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,672.0000	2,762.0000	3.368	0	0	0
16/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	38.0000	50.0000	31.579	0	0	0
16/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	3,041.0000	2,949.0000	(3.025)	0	0	0
16/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,132.0000	2,220.0000	4.128	0	0	0
16/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
16/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	602.0000	535.0000	(11.130)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	353.0000	302.0000	(14.448)	0	0	0
16/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,035.0000	2,123.0000	4.324	0	0	0
16/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,890.0000	1,977.0000	4.603	0	0	0
16/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,771.0000	2,861.0000	3.248	0	0	0
16/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	161.0000	187.0000	16.149	0	0	0
16/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
16/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,558.0000	1,641.0000	5.327	0	0	0
16/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,672.0000	2,762.0000	3.368	0	0	0
16/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	293.0000	248.0000	(15.358)	0	0	0
16/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,699.0000	1,784.0000	5.003	0	0	0
16/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	451.0000	499.0000	10.643	0	0	0
16/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,941.0000	3,849.0000	(2.334)	0	0	0
16/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
16/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	60.0000	75.0000	25.000	0	0	0
16/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	238.0000	270.0000	13.445	0	0	0
16/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
16/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	258.0000	217.0000	(15.891)	0	0	0
16/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	7,959.0000	8,051.0000	1.156	0	0	0
16/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,278.0000	2,367.0000	3.907	0	0	0
16/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	480.0000	418.0000	(12.917)	0	0	0
16/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,986.0000	2,074.0000	4.431	0	0	0
16/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	5,959.0000	6,052.0000	1.561	0	0	0
16/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	400.0000	343.0000	(14.250)	0	0	0
16/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,475.0000	2,564.0000	3.596	0	0	0
16/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,013.0000	4,104.0000	2.268	0	0	0
16/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	7,909.0000	8,001.0000	1.163	0	0	0
16/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	390.0000	434.0000	11.282	0	0	0
16/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
16/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,558.0000	1,641.0000	5.327	0	0	0
16/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	52.0000	66.0000	26.923	0	0	0
16/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,181.0000	2,269.0000	4.035	0	0	0
16/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,991.0000	3,899.0000	(2.305)	0	0	0
16/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	5,909.0000	6,002.0000	1.574	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,376.0000	2,466.0000	3.788	0	0	0
16/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
16/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
16/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,991.0000	2,899.0000	(3.076)	0	0	0
16/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,059.0000	6,152.0000	1.535	0	0	0
16/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,359.0000	7,451.0000	1.250	0	0	0
16/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	258.0000	217.0000	(15.891)	0	0	0
16/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	1,030.0000	949.0000	(7.864)	0	0	0
16/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	261.0000	293.0000	12.261	0	0	0
16/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
16/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	452.0000	392.0000	(13.274)	0	0	0
16/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	4,091.0000	3,999.0000	(2.249)	0	0	0
16/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	309.0000	344.0000	11.327	0	0	0
16/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,641.0000	3,549.0000	(2.527)	0	0	0
16/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	636.0000	567.0000	(10.849)	0	0	0
16/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	516.0000	568.0000	10.078	0	0	0
16/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	145.0000	169.0000	16.552	0	0	0
16/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	332.0000	283.0000	(14.759)	0	0	0
16/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	275.0000	232.0000	(15.636)	0	0	0
16/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	2,000.0000	1,907.0000	(4.650)	0	0	0
16/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	483.0000	533.0000	10.352	0	0	0
16/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	3,091.0000	2,999.0000	(2.976)	0	0	0
16/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	197.0000	226.0000	14.721	0	0	0
16/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
16/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	284.0000	318.0000	11.972	0	0	0
16/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	261.0000	293.0000	12.261	0	0	0
16/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,419.0000	1,500.0000	5.708	0	0	0
16/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	46.0000	37.0000	(19.565)	0	0	0
16/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	217.0000	247.0000	13.825	0	0	0
16/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	3,913.0000	4,005.0000	2.351	0	0	0
16/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,605.0000	1,689.0000	5.234	0	0	0
16/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	509.0000	446.0000	(12.377)	0	0	0
16/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	238.0000	270.0000	13.445	0	0	0
16/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
16/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	480.0000	418.0000	(12.917)	0	0	0
16/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,124.0000	1,036.0000	(7.829)	0	0	0
16/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	452.0000	392.0000	(13.274)	0	0	0
16/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,097.0000	2,006.0000	(4.340)	0	0	0
16/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	425.0000	367.0000	(13.647)	0	0	0
16/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,359.0000	5,452.0000	1.735	0	0	0
16/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
16/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	335.0000	373.0000	11.343	0	0	0
16/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,041.0000	3,949.0000	(2.277)	0	0	0
16/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	539.0000	474.0000	(12.059)	0	0	0
16/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
16/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,509.0000	1,418.0000	(6.030)	0	0	0
16/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	861.0000	784.0000	(8.943)	0	0	0
16/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,541.0000	5,449.0000	(1.660)	0	0	0
16/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
16/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
16/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	69.0000	86.0000	24.638	0	0	0
16/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,366.0000	3,457.0000	2.704	0	0	0
16/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	102.0000	84.0000	(17.647)	0	0	0
16/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,542.0000	2,450.0000	(3.619)	0	0	0
16/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,655.0000	1,564.0000	(5.498)	0	0	0
16/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,515.0000	3,606.0000	2.589	0	0	0
16/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	68.0000	56.0000	(17.647)	0	0	0
16/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	376.0000	322.0000	(14.362)	0	0	0
16/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,509.0000	5,602.0000	1.688	0	0	0
16/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,327.0000	1,407.0000	6.029	0	0	0
16/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,077.0000	992.0000	(7.892)	0	0	0
16/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,191.0000	4,099.0000	(2.195)	0	0	0
16/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
16/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	73.0000	60.0000	(17.808)	0	0	0
16/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,960.0000	5,052.0000	1.855	0	0	0
16/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,691.0000	5,599.0000	(1.617)	0	0	0
16/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,509.0000	7,601.0000	1.225	0	0	0
16/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,282.0000	1,361.0000	6.162	0	0	0
16/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,459.0000	6,551.0000	1.424	0	0	0
16/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,641.0000	4,549.0000	(1.982)	0	0	0
16/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,511.0000	1,594.0000	5.493	0	0	0
16/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,465.0000	3,556.0000	2.626	0	0	0
16/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,622.0000	2,712.0000	3.432	0	0	0
16/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
16/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,219.0000	1,130.0000	(7.301)	0	0	0
16/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,492.0000	2,400.0000	(3.692)	0	0	0
16/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	186.0000	155.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
16/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,759.0000	6,851.0000	1.361	0	0	0
16/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,641.0000	2,550.0000	(3.446)	0	0	0
16/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,491.0000	3,399.0000	(2.635)	0	0	0
16/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	943.0000	865.0000	(8.271)	0	0	0
16/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	695.0000	756.0000	8.777	0	0	0
16/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,524.0000	2,614.0000	3.566	0	0	0
16/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,309.0000	6,401.0000	1.458	0	0	0
16/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	143.0000	118.0000	(17.483)	0	0	0
16/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
16/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,244.0000	2,153.0000	(4.055)	0	0	0
16/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
16/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	851.0000	919.0000	7.991	0	0	0
16/07/2009	€ / R 2009/09/14	12.95	Call	Currency Future	64.0000	52.0000	(18.750)	0	0	0
16/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,241.0000	5,149.0000	(1.755)	0	0	0
16/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,810.0000	4,902.0000	1.913	0	0	0
16/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	73.0000	60.0000	(17.808)	0	0	0
16/07/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,373.0000	1,453.0000	5.827	0	0	0
16/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	820.0000	745.0000	(9.146)	0	0	0
16/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,316.0000	3,407.0000	2.744	0	0	0
16/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,061.0000	1,135.0000	6.975	0	0	0
16/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	3,863.0000	3,955.0000	2.382	0	0	0
16/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	7,859.0000	7,951.0000	1.171	0	0	0
16/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	115.0000	137.0000	19.130	0	0	0
16/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	79.0000	97.0000	22.785	0	0	0
16/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,691.0000	2,599.0000	(3.419)	0	0	0
16/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,282.0000	1,361.0000	6.162	0	0	0
16/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	5,859.0000	5,952.0000	1.587	0	0	0
16/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	706.0000	635.0000	(10.057)	0	0	0
16/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,764.0000	3,855.0000	2.418	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	851.0000	919.0000	7.991	0	0	0
16/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,491.0000	4,399.0000	(2.049)	0	0	0
16/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
16/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,260.0000	5,352.0000	1.749	0	0	0
16/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	1,171.0000	1,083.0000	(7.515)	0	0	0
16/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
16/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,741.0000	3,649.0000	(2.459)	0	0	0
16/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,229.0000	2,318.0000	3.993	0	0	0
16/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	4,141.0000	4,049.0000	(2.222)	0	0	0
16/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	657.0000	717.0000	9.132	0	0	0
16/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
16/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	3,141.0000	3,049.0000	(2.929)	0	0	0
16/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	174.0000	145.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	570.0000	504.0000	(11.579)	0	0	0
16/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
16/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,391.0000	4,299.0000	(2.095)	0	0	0
16/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	109.0000	90.0000	(17.431)	0	0	0
16/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	179.0000	206.0000	15.084	0	0	0
16/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,391.0000	3,299.0000	(2.713)	0	0	0
16/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	733.0000	796.0000	8.595	0	0	0
16/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	117.0000	96.0000	(17.949)	0	0	100
16/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	2,145.0000	2,055.0000	(4.196)	0	0	0
16/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	143.0000	118.0000	(17.483)	0	0	0
16/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	671.0000	601.0000	(10.432)	0	0	0
16/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,747.0000	1,832.0000	4.865	0	0	0
16/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	217.0000	247.0000	13.825	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
16/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,104.0000	1,180.0000	6.884	0	0	0
16/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,609.0000	7,701.0000	1.209	0	0	0
16/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,018.0000	1,091.0000	7.171	0	0	0
16/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	509.0000	446.0000	(12.377)	0	0	0
16/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
16/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	976.0000	1,047.0000	7.275	0	0	0
16/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,794.0000	1,880.0000	4.794	0	0	0
16/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
16/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	129.0000	152.0000	17.829	0	0	0
16/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,609.0000	5,702.0000	1.658	0	0	0
16/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	95.0000	78.0000	(17.895)	0	0	0
16/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	186.0000	155.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,392.0000	2,301.0000	(3.804)	0	0	0
16/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	695.0000	756.0000	8.777	0	0	0
16/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	145.0000	169.0000	16.552	0	0	0
16/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
16/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,614.0000	3,706.0000	2.546	0	0	0
16/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
16/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	199.0000	166.0000	(16.583)	0	0	0
16/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,747.0000	1,832.0000	4.865	0	0	0
16/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,412.0000	1,321.0000	(6.445)	0	0	0
16/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	636.0000	567.0000	(10.849)	0	0	0
16/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
16/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,938.0000	2,025.0000	4.489	0	0	0
16/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	102.0000	122.0000	19.608	0	0	0
16/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,652.0000	1,736.0000	5.085	0	0	0
16/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,327.0000	1,407.0000	6.029	0	0	0
16/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,229.0000	2,318.0000	3.993	0	0	0
16/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,148.0000	1,224.0000	6.620	0	0	0
16/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,278.0000	2,367.0000	3.907	0	0	0
16/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
16/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	89.0000	73.0000	(17.978)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	743.0000	671.0000	(9.690)	0	0	0
16/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	68.0000	56.0000	(17.647)	0	0	0
16/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0
16/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
16/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,237.0000	1,315.0000	6.306	0	0	0
16/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,425.0000	2,515.0000	3.711	0	0	0
16/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0
16/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,083.0000	2,171.0000	4.225	0	0	0
16/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,986.0000	2,074.0000	4.431	0	0	0
16/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
16/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	4,341.0000	4,249.0000	(2.119)	0	0	0
16/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,341.0000	3,249.0000	(2.754)	0	0	0
16/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,343.0000	2,252.0000	(3.884)	0	0	0
16/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,659.0000	7,751.0000	1.201	0	0	0
16/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,659.0000	5,752.0000	1.643	0	0	0
16/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
16/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,363.0000	1,273.0000	(6.603)	0	0	0
16/07/2009	€ / R 2009/09/14	10.95	Call	Currency Future	781.0000	708.0000	(9.347)	0	0	0
16/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
16/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,664.0000	3,756.0000	2.511	0	0	0
16/07/2009	€ / R 2009/09/14	10.95	Put	Currency Future	90.0000	109.0000	21.111	0	0	0
16/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	550.0000	604.0000	9.818	0	0	0
16/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,237.0000	1,315.0000	6.306	0	0	0
16/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	78.0000	64.0000	(17.949)	0	0	0
16/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,061.0000	1,135.0000	6.975	0	0	0
16/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	95.0000	78.0000	(17.895)	0	0	0
16/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,104.0000	1,180.0000	6.884	0	0	0
16/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	102.0000	84.0000	(17.647)	0	0	0
16/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	242.0000	203.0000	(16.116)	0	0	0
16/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	163.0000	135.0000	(17.178)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R	2009/09/14	12.30	Call	Currency Future	152.0000	126.0000	(17.105)	0	0	0
16/07/2009	€ / R	2009/09/14	12.30	Put	Currency Future	811.0000	878.0000	8.261	0	0	0
16/07/2009	€ / R	2009/09/14	12.40	Put	Currency Future	892.0000	961.0000	7.735	0	0	0
16/07/2009	€ / R	2009/09/14	12.40	Call	Currency Future	133.0000	110.0000	(17.293)	0	0	0
16/07/2009	€ / R	2009/09/14	12.10	Put	Currency Future	657.0000	717.0000	9.132	0	0	0
16/07/2009	€ / R	2009/09/14	12.05	Put	Currency Future	621.0000	679.0000	9.340	0	0	0
16/07/2009	€ / R	2009/09/14	12.05	Call	Currency Future	212.0000	177.0000	(16.509)	0	0	0
16/07/2009	€ / R	2009/09/14	12.45	Put	Currency Future	934.0000	1,004.0000	7.495	0	0	0
16/07/2009	€ / R	2009/09/14	12.45	Call	Currency Future	125.0000	103.0000	(17.600)	0	0	0
16/07/2009	€ / R	2009/09/14	12.25	Put	Currency Future	772.0000	836.0000	8.290	0	0	0
16/07/2009	€ / R	2009/09/14	12.10	Call	Currency Future	199.0000	166.0000	(16.583)	0	0	0
16/07/2009	€ / R	2009/09/14	13.05	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
16/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,465.0000	1,547.0000	5.597	0	0	0
16/07/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,035.0000	2,123.0000	4.324	0	0	0
16/07/2009	€ / R	2009/09/14	13.65	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
16/07/2009	€ / R	2009/09/14	12.75	Call	Currency Future	83.0000	68.0000	(18.072)	0	0	0
16/07/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,192.0000	1,270.0000	6.544	0	0	0
16/07/2009	€ / R	2009/12/14			Currency Future	11.8414	11.7478	(0.790)	0.0000	0.0000	11,511
16/07/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,788.0000	1,858.0000	3.915	0	0	0
16/07/2009	€ / R	2009/12/14	14.20	Put	Currency Future	2,501.0000	2,574.0000	2.919	0	0	0
16/07/2009	€ / R	2009/12/14	11.00	Put	Currency Future	199.0000	217.0000	9.045	0	0	0
16/07/2009	€ / R	2009/12/14	7.80	Call	Currency Future	4,045.0000	3,951.0000	(2.324)	0	0	0
16/07/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,361.0000	1,424.0000	4.629	0	0	0
16/07/2009	€ / R	2009/12/14	16.00	Put	Currency Future	4,198.0000	4,284.0000	2.049	0	0	0
16/07/2009	€ / R	2009/12/14	14.60	Call	Currency Future	106.0000	90.0000	(15.094)	106	106	12,462
16/07/2009	€ / R	2009/12/14	13.00	Call	Currency Future	286.0000	257.0000	(10.140)	0	0	0
16/07/2009	€ / R	2009/12/14	11.00	Call	Currency Future	1,040.0000	964.0000	(7.308)	0	0	0
16/07/2009	€ / R	2009/12/14	10.70	Put	Currency Future	126.0000	131.0000	3.968	0	0	0
16/07/2009	€ / R	2009/12/14	12.90	Call	Currency Future	303.0000	272.0000	(10.231)	0	0	0
16/07/2009	€ / R	2009/12/14	14.60	Put	Currency Future	2,865.0000	2,942.0000	2.688	0	0	0
16/07/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,013.0000	8,106.0000	1.161	0	0	0
16/07/2009	€ / R	2009/12/14	10.00	Call	Currency Future	1,886.0000	1,798.0000	(4.666)	0	0	0
16/07/2009	€ / R	2009/12/14	8.80	Call	Currency Future	3,055.0000	2,961.0000	(3.077)	0	0	0
16/07/2009	€ / R	2009/12/14	17.90	Put	Currency Future	6,073.0000	6,164.0000	1.498	0	0	0
16/07/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,361.0000	1,424.0000	4.629	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,996.0000	3,901.0000	(2.377)	0	0	0
16/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	824.0000	873.0000	5.947	0	0	0
16/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	142.0000	122.0000	(14.085)	0	0	0
16/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
16/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,145.0000	4,051.0000	(2.268)	0	0	0
16/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	303.0000	272.0000	(10.231)	0	0	0
16/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,810.0000	3,893.0000	2.178	0	0	0
16/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	196.0000	176.0000	(10.204)	0	0	0
16/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,847.0000	3,752.0000	(2.469)	0	0	0
16/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	270.0000	242.0000	(10.370)	0	0	0
16/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	3,005.0000	2,912.0000	(3.095)	0	0	0
16/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	61.0000	67.0000	9.836	0	0	0
16/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,153.0000	3,059.0000	(2.981)	0	0	0
16/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,965.0000	2,038.0000	3.715	0	0	0
16/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
16/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,797.0000	3,703.0000	(2.476)	0	0	0
16/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,055.0000	2,129.0000	3.601	0	0	0
16/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,703.0000	1,615.0000	(5.167)	0	0	0
16/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,857.0000	2,764.0000	(3.255)	0	0	0
16/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,051.0000	3,129.0000	2.557	0	0	0
16/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,529.0000	1,595.0000	4.317	0	0	0
16/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
16/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	2,026.0000	1,938.0000	(4.344)	0	0	0
16/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	465.0000	420.0000	(9.677)	465	465	13,397
16/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,023.0000	6,115.0000	1.527	0	0	0
16/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
16/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	0

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16/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	721.0000	766.0000	6.241	0	0	0
16/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	207.0000	186.0000	(10.145)	0	0	0
16/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,269.0000	2,177.0000	(4.055)	0	0	0
16/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
16/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,808.0000	2,715.0000	(3.312)	0	0	0
16/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,794.0000	1,706.0000	(4.905)	0	0	0
16/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	584.0000	531.0000	(9.075)	0	0	0
16/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,444.0000	1,509.0000	4.501	0	0	0
16/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,642.0000	4,549.0000	(2.003)	0	0	0
16/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,003.0000	4,088.0000	2.123	0	0	0
16/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	480.0000	434.0000	(9.583)	0	0	0
16/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	688.0000	732.0000	6.395	0	0	0
16/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,244.0000	4,150.0000	(2.215)	0	0	0
16/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
16/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
16/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	593.0000	633.0000	6.745	0	0	0
16/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	229.0000	206.0000	(10.044)	0	0	0
16/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	16.0000	16.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	547.0000	496.0000	(9.324)	0	0	0
16/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	529.0000	480.0000	(9.263)	0	0	0
16/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
16/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,648.0000	3,554.0000	(2.577)	0	0	0
16/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,203.0000	3,109.0000	(2.935)	0	0	0
16/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	655.0000	698.0000	6.565	0	0	0
16/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	5,924.0000	6,015.0000	1.536	0	0	0
16/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	974.0000	901.0000	(7.495)	0	0	0
16/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	565.0000	513.0000	(9.204)	0	0	0
16/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,109.0000	1,031.0000	(7.033)	0	0	0
16/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,194.0000	4,100.0000	(2.241)	0	0	0
16/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	512.0000	464.0000	(9.375)	0	0	0
16/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,063.0000	8,156.0000	1.153	0	0	0
16/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
16/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	255.0000	229.0000	(10.196)	0	0	0
16/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,661.0000	2,567.0000	(3.533)	0	0	0
16/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
16/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	754.0000	801.0000	6.233	0	0	0
16/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,252.0000	3,158.0000	(2.891)	0	0	0
16/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,296.0000	4,382.0000	2.002	0	0	0
16/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	403.0000	432.0000	7.196	0	0	0
16/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,614.0000	1,682.0000	4.213	0	0	0
16/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,172.0000	2,081.0000	(4.190)	0	0	0
16/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	7,914.0000	8,006.0000	1.162	0	0	0
16/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	233.0000	253.0000	8.584	0	0	0
16/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,700.0000	1,769.0000	4.059	0	0	0
16/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,523.0000	3,604.0000	2.299	0	0	0
16/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
16/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	496.0000	449.0000	(9.476)	0	0	0
16/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	719.0000	656.0000	(8.762)	0	0	0
16/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,247.0000	4,333.0000	2.025	0	0	0
16/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,747.0000	3,653.0000	(2.509)	0	0	0
16/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,744.0000	1,814.0000	4.014	0	0	0
16/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	64.0000	52.0000	(18.750)	0	0	0
16/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,858.0000	3,942.0000	2.177	0	0	0
16/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,267.0000	1,179.0000	(6.946)	0	0	0
16/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	671.0000	611.0000	(8.942)	0	0	0
16/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
16/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
16/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
16/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	453.0000	485.0000	7.064	0	0	0
16/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,285.0000	3,365.0000	2.435	0	0	0
16/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
16/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,075.0000	1,985.0000	(4.337)	0	0	0
16/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	789.0000	837.0000	6.084	0	0	0
16/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	695.0000	633.0000	(8.921)	0	0	0
16/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,825.0000	5,916.0000	1.562	0	0	0
16/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	235.0000	211.0000	(10.213)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	13.0000	13.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,145.0000	1,066.0000	(6.900)	0	0	0
16/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,185.0000	1,102.0000	(7.004)	0	0	0
16/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
16/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	242.0000	217.0000	(10.331)	0	0	0
16/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,220.0000	2,129.0000	(4.099)	0	0	0
16/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	744.0000	680.0000	(8.602)	0	0	0
16/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,744.0000	1,814.0000	4.014	0	0	0
16/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	144.0000	154.0000	6.944	0	0	0
16/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,814.0000	7,907.0000	1.190	0	0	0
16/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	48.0000	54.0000	12.500	0	0	0
16/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,010.0000	2,083.0000	3.632	0	0	0
16/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,946.0000	3,852.0000	(2.382)	0	0	0
16/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,907.0000	3,990.0000	2.124	0	0	0
16/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	428.0000	458.0000	7.009	0	0	0
16/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,840.0000	1,752.0000	(4.783)	0	0	0
16/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	201.0000	181.0000	(9.950)	0	0	0
16/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,562.0000	2,470.0000	(3.591)	0	0	0
16/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	99.0000	83.0000	(16.162)	0	0	0
16/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
16/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	17.0000	17.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	235.0000	211.0000	(10.213)	0	0	0
16/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,612.0000	1,525.0000	(5.397)	0	0	0
16/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	168.0000	184.0000	9.524	0	0	0
16/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,957.0000	3,035.0000	2.638	0	0	0
16/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	480.0000	513.0000	6.875	0	0	0
16/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	77.0000	63.0000	(18.182)	0	0	0
16/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	69.0000	56.0000	(18.841)	0	0	0
16/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	86.0000	71.0000	(17.442)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
16/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,007.0000	932.0000	(7.448)	0	0	0
16/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
16/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
16/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,144.0000	3,223.0000	2.513	0	0	0
16/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
16/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	215.0000	234.0000	8.837	0	0	0
16/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	153.0000	168.0000	9.804	0	0	0
16/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,420.0000	6,512.0000	1.433	0	0	0
16/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	605.0000	549.0000	(9.256)	0	0	0
16/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,591.0000	2,665.0000	2.856	0	0	0
16/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,100.0000	4,186.0000	2.098	0	0	0
16/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
16/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,762.0000	3,845.0000	2.206	0	0	0
16/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	507.0000	541.0000	6.706	0	0	0
16/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	71.0000	77.0000	8.451	0	0	0
16/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	80.0000	66.0000	(17.500)	0	0	0
16/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
16/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
16/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	648.0000	589.0000	(9.105)	0	0	0
16/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	132.0000	113.0000	(14.394)	0	0	0
16/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,979.0000	1,891.0000	(4.447)	0	0	0
16/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,230.0000	5,320.0000	1.721	0	0	0
16/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,052.0000	4,137.0000	2.098	0	0	0
16/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,475.0000	3,556.0000	2.331	0	0	0
16/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	563.0000	601.0000	6.750	0	0	0
16/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
16/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,718.0000	6,810.0000	1.369	0	0	0
16/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
16/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,365.0000	7,458.0000	1.263	0	0	0
16/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,956.0000	2,862.0000	(3.180)	0	0	0
16/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	54.0000	43.0000	(20.370)	0	0	0
16/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,934.0000	5,023.0000	1.804	0	0	0
16/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,379.0000	5,469.0000	1.673	0	0	0

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16/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
16/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,226.0000	1,138.0000	(7.178)	0	0	0
16/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
16/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,238.0000	3,318.0000	2.471	0	0	0
16/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
16/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,465.0000	7,558.0000	1.246	0	0	0
16/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,549.0000	3,455.0000	(2.649)	0	0	0
16/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,309.0000	1,221.0000	(6.723)	0	0	0
16/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	134.0000	140.0000	4.478	0	0	0
16/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,543.0000	4,449.0000	(2.069)	0	0	0
16/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,120.0000	1,178.0000	5.179	0	0	0
16/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,611.0000	2,518.0000	(3.562)	0	0	0
16/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	362.0000	326.0000	(9.945)	0	0	0
16/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,546.0000	2,620.0000	2.907	0	0	0
16/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,074.0000	997.0000	(7.169)	0	0	0
16/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	624.0000	665.0000	6.571	0	0	0
16/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	423.0000	381.0000	(9.929)	0	0	0
16/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,004.0000	3,082.0000	2.597	0	0	0
16/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	824.0000	873.0000	5.947	0	0	0
16/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,456.0000	2,529.0000	2.972	0	0	0
16/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	89.0000	94.0000	5.618	0	0	0
16/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	535.0000	570.0000	6.542	0	0	0
16/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	351.0000	316.0000	(9.972)	0	0	0
16/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	95.0000	80.0000	(15.789)	0	0	0
16/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	931.0000	984.0000	5.693	0	0	0
16/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,480.0000	1,392.0000	(5.946)	0	0	0
16/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	117.0000	123.0000	5.128	0	0	0
16/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,104.0000	3,010.0000	(3.028)	0	0	0
16/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	183.0000	200.0000	9.290	0	0	0
16/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	626.0000	568.0000	(9.265)	0	0	0
16/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	943.0000	870.0000	(7.741)	0	0	0
16/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,955.0000	4,039.0000	2.124	0	0	0
16/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	379.0000	407.0000	7.388	0	0	0
16/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	251.0000	273.0000	8.765	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
16/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	770.0000	705.0000	(8.442)	0	0	0
16/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	465.0000	420.0000	(9.677)	0	0	0
16/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	103.0000	86.0000	(16.505)	0	0	0
16/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
16/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,123.0000	2,032.0000	(4.286)	0	0	0
16/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,318.0000	2,226.0000	(3.969)	0	0	0
16/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,427.0000	3,508.0000	2.364	0	0	0
16/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,478.0000	5,568.0000	1.643	0	0	0
16/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	82.0000	88.0000	7.317	0	0	0
16/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
16/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,464.0000	2,372.0000	(3.734)	0	0	0
16/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
16/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	242.0000	217.0000	(10.331)	0	0	0
16/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,911.0000	2,988.0000	2.645	0	0	0
16/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	158.0000	137.0000	(13.291)	0	0	0
16/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,524.0000	1,436.0000	(5.774)	0	0	0
16/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,367.0000	2,439.0000	3.042	0	0	0
16/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,450.0000	3,356.0000	(2.725)	0	0	0
16/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	147.0000	127.0000	(13.605)	0	0	0
16/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,443.0000	4,349.0000	(2.116)	0	0	0
16/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,160.0000	1,218.0000	5.000	0	0	0
16/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,279.0000	2,350.0000	3.115	0	0	0
16/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,043.0000	1,099.0000	5.369	0	0	0
16/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	170.0000	148.0000	(12.941)	0	0	0
16/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,351.0000	1,263.0000	(6.514)	0	0	0
16/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,577.0000	5,668.0000	1.632	0	0	0
16/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	968.0000	1,022.0000	5.579	0	0	0
16/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,100.0000	2,174.0000	3.524	0	0	0
16/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,618.0000	3,700.0000	2.266	0	0	0
16/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	362.0000	326.0000	(9.945)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,095.0000	4,001.0000	(2.295)	0	0	0
16/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	109.0000	115.0000	5.505	0	0	0
16/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,120.0000	1,178.0000	5.179	0	0	0
16/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	74.0000	61.0000	(17.568)	0	0	0
16/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	192.0000	172.0000	(10.417)	0	0	0
16/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	410.0000	369.0000	(10.000)	0	0	0
16/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	137.0000	117.0000	(14.599)	0	0	0
16/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
16/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	436.0000	394.0000	(9.633)	0	0	0
16/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,700.0000	1,769.0000	4.059	0	0	0
16/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,333.0000	3,413.0000	2.400	0	0	0
16/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,271.0000	6,363.0000	1.467	0	0	0
16/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,786.0000	4,875.0000	1.860	0	0	0
16/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,759.0000	2,666.0000	(3.371)	0	0	0
16/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,486.0000	1,552.0000	4.441	0	0	0
16/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,921.0000	1,993.0000	3.748	0	0	0
16/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,320.0000	1,382.0000	4.697	0	0	0
16/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,965.0000	2,038.0000	3.715	0	0	0
16/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	385.0000	347.0000	(9.870)	0	0	0
16/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	278.0000	249.0000	(10.432)	0	0	0
16/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	212.0000	190.0000	(10.377)	0	0	0
16/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	797.0000	730.0000	(8.407)	0	0	0
16/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	212.0000	190.0000	(10.377)	0	0	0
16/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	270.0000	293.0000	8.519	0	0	0
16/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,876.0000	1,948.0000	3.838	0	0	0
16/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	312.0000	280.0000	(10.256)	0	0	0
16/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	311.0000	336.0000	8.039	0	0	0
16/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	218.0000	195.0000	(10.550)	0	0	0
16/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	912.0000	841.0000	(7.785)	0	0	0
16/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	895.0000	946.0000	5.698	0	0	0
16/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,921.0000	1,993.0000	3.748	0	0	0
16/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	223.0000	200.0000	(10.314)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,565.0000	7,657.0000	1.216	0	0	0
16/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	355.0000	383.0000	7.887	0	0	0
16/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	248.0000	223.0000	(10.081)	0	0	0
16/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,657.0000	1,725.0000	4.104	0	0	0
16/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	853.0000	784.0000	(8.089)	0	0	0
16/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	89.0000	74.0000	(16.854)	0	0	0
16/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,097.0000	3,176.0000	2.551	0	0	0
16/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,191.0000	2,262.0000	3.241	0	0	0
16/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,676.0000	5,767.0000	1.603	0	0	0
16/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,832.0000	1,903.0000	3.876	0	0	0
16/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,664.0000	7,757.0000	1.213	0	0	0
16/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	183.0000	160.0000	(12.568)	0	0	0
16/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	207.0000	186.0000	(10.145)	0	0	0
16/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	95.0000	101.0000	6.316	0	0	0
16/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,244.0000	4,150.0000	(2.215)	0	0	0
16/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,367.0000	2,274.0000	(3.929)	0	0	0
16/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
16/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	114.0000	97.0000	(14.912)	0	0	0
16/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,773.0000	2,849.0000	2.741	0	0	0
16/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,714.0000	3,797.0000	2.235	0	0	0
16/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
16/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,436.0000	1,349.0000	(6.058)	0	0	0
16/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,343.0000	4,249.0000	(2.164)	0	0	0
16/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
16/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,351.0000	3,257.0000	(2.805)	0	0	0
16/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,239.0000	1,300.0000	4.923	0	0	0
16/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	321.0000	289.0000	(9.969)	0	0	0
16/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,280.0000	1,341.0000	4.766	0	0	0
16/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	331.0000	297.0000	(10.272)	0	0	0
16/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	341.0000	307.0000	(9.971)	0	0	0
16/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	373.0000	336.0000	(9.920)	0	0	0
16/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,082.0000	1,138.0000	5.176	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	859.0000	909.0000	5.821	0	0	0
16/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	450.0000	407.0000	(9.556)	0	0	0
16/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,199.0000	1,259.0000	5.004	0	0	0
16/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	397.0000	358.0000	(9.824)	0	0	0
16/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	351.0000	316.0000	(9.972)	0	0	0
16/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,160.0000	1,218.0000	5.000	0	0	0
16/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,006.0000	1,060.0000	5.368	0	0	0
16/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	968.0000	1,022.0000	5.579	0	0	0
16/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	410.0000	369.0000	(10.000)	0	0	0
16/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,403.0000	1,466.0000	4.490	0	0	0
16/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	294.0000	264.0000	(10.204)	0	0	0
16/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,367.0000	2,439.0000	3.042	0	0	0
16/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	229.0000	206.0000	(10.044)	0	0	0
16/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,411.0000	2,484.0000	3.028	0	0	0
16/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,486.0000	1,552.0000	4.441	0	0	0
16/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	278.0000	249.0000	(10.432)	0	0	0
16/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	263.0000	236.0000	(10.266)	0	0	0
16/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	201.0000	181.0000	(9.950)	0	0	0
16/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,571.0000	1,638.0000	4.265	0	0	0
16/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,010.0000	2,083.0000	3.632	0	0	0
16/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,323.0000	2,395.0000	3.099	0	0	0
16/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,235.0000	2,306.0000	3.177	0	0	0
16/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,788.0000	1,858.0000	3.915	0	0	0
16/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	164.0000	142.0000	(13.415)	0	0	0
16/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	187.0000	166.0000	(11.230)	0	0	0
16/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	176.0000	154.0000	(12.500)	0	0	0
16/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,146.0000	2,218.0000	3.355	0	0	0
16/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	263.0000	236.0000	(10.266)	0	0	0
16/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	176.0000	154.0000	(12.500)	0	0	0
16/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	153.0000	132.0000	(13.725)	0	0	0
16/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,235.0000	2,306.0000	3.177	0	0	0
16/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,146.0000	2,218.0000	3.355	0	0	0
16/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	187.0000	166.0000	(11.230)	0	0	0
16/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,571.0000	1,638.0000	4.265	0	0	0
16/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	183.0000	160.0000	(12.568)	0	0	0
16/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,191.0000	2,262.0000	3.241	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R	2009/12/14	13.10	Call	Currency Future	270.0000	242.0000	(10.370)	0	0	0
16/07/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,529.0000	1,595.0000	4.317	0	0	0
16/07/2009	€ / R	2009/12/14	14.05	Call	Currency Future	158.0000	137.0000	(13.291)	0	0	0
16/07/2009	€ / R	2010/03/15			Currency Future	12.0410	11.9480	(0.772)	0.0000	0.0000	86
16/07/2009	€ / R	2010/03/15	18.05	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
16/07/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,080.0000	3,154.0000	2.403	0	0	0
16/07/2009	€ / R	2010/03/15	11.00	Call	Currency Future	1,298.0000	1,223.0000	(5.778)	0	0	0
16/07/2009	€ / R	2010/03/15	12.80	Call	Currency Future	532.0000	493.0000	(7.331)	0	0	0
16/07/2009	€ / R	2010/03/15	10.05	Call	Currency Future	2,047.0000	1,963.0000	(4.104)	0	0	0
16/07/2009	€ / R	2010/03/15	10.10	Call	Currency Future	2,003.0000	1,919.0000	(4.194)	0	0	0
16/07/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,061.0000	6,146.0000	1.402	0	0	0
16/07/2009	€ / R	2010/03/15	14.90	Call	Currency Future	221.0000	202.0000	(8.597)	0	0	0
16/07/2009	€ / R	2010/03/15	10.00	Put	Currency Future	54.0000	59.0000	9.259	0	0	0
16/07/2009	€ / R	2010/03/15	10.80	Put	Currency Future	197.0000	213.0000	8.122	0	0	0
16/07/2009	€ / R	2010/03/15	16.05	Call	Currency Future	140.0000	126.0000	(10.000)	0	0	0
16/07/2009	€ / R	2010/03/15	8.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
16/07/2009	€ / R	2010/03/15	16.25	Call	Currency Future	126.0000	113.0000	(10.317)	0	0	0
16/07/2009	€ / R	2010/03/15	9.15	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
16/07/2009	€ / R	2010/03/15	10.00	Call	Currency Future	2,095.0000	2,007.0000	(4.200)	0	0	0
16/07/2009	€ / R	2010/03/15	9.80	Call	Currency Future	2,289.0000	2,197.0000	(4.019)	0	0	0
16/07/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,954.0000	3,861.0000	(2.352)	0	0	0
16/07/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,335.0000	4,415.0000	1.845	0	0	0
16/07/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,026.0000	8,117.0000	1.134	0	0	0
16/07/2009	€ / R	2010/03/15	13.90	Call	Currency Future	339.0000	314.0000	(7.375)	0	0	0
16/07/2009	€ / R	2010/03/15	9.80	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
16/07/2009	€ / R	2010/03/15	9.10	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
16/07/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,400.0000	3,476.0000	2.235	0	0	0
16/07/2009	€ / R	2010/03/15	20.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/07/2009	€ / R	2010/03/15	15.90	Call	Currency Future	148.0000	135.0000	(8.784)	0	0	0
16/07/2009	€ / R	2010/03/15	9.00	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
16/07/2009	€ / R	2010/03/15	12.80	Put	Currency Future	1,291.0000	1,345.0000	4.183	0	0	0
16/07/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,971.0000	2,879.0000	(3.097)	0	0	0
16/07/2009	€ / R	2010/03/15	15.25	Call	Currency Future	191.0000	174.0000	(8.901)	0	0	0
16/07/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,198.0000	2,266.0000	3.094	0	0	0
16/07/2009	€ / R	2010/03/15	10.80	Call	Currency Future	1,438.0000	1,361.0000	(5.355)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	351.0000	375.0000	6.838	0	0	0
16/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,007.0000	4,087.0000	1.997	0	0	0
16/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	352.0000	326.0000	(7.386)	0	0	0
16/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,289.0000	4,368.0000	1.842	0	0	0
16/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	293.0000	269.0000	(8.191)	0	0	0
16/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	307.0000	281.0000	(8.469)	0	0	0
16/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,913.0000	3,992.0000	2.019	0	0	0
16/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,195.0000	4,274.0000	1.883	0	0	0
16/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,416.0000	2,483.0000	2.773	0	0	0
16/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	231.0000	211.0000	(8.658)	0	0	0
16/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	5,964.0000	6,049.0000	1.425	0	0	0
16/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
16/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	68.0000	78.0000	14.706	0	0	0
16/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,828.0000	7,919.0000	1.162	0	0	0
16/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,265.0000	3,173.0000	(2.818)	0	0	0
16/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	136.0000	122.0000	(10.294)	0	0	0
16/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
16/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,916.0000	1,833.0000	(4.332)	0	0	0
16/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,202.0000	1,131.0000	(5.907)	0	0	0
16/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
16/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	831.0000	873.0000	5.054	0	0	0
16/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,249.0000	4,156.0000	(2.189)	0	0	0
16/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	203.0000	186.0000	(8.374)	0	0	0
16/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	75.0000	85.0000	13.333	0	0	0
16/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	199.0000	182.0000	(8.543)	0	0	0
16/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	3,069.0000	2,977.0000	(2.998)	0	0	0
16/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	5,866.0000	5,951.0000	1.449	0	0	0
16/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	291.0000	313.0000	7.560	0	0	0
16/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,873.0000	2,781.0000	(3.202)	0	0	0
16/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	840.0000	782.0000	(6.905)	0	0	0
16/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	311.0000	333.0000	7.074	0	0	0
16/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,110.0000	6,195.0000	1.391	0	0	0
16/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
16/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	154.0000	140.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	467.0000	432.0000	(7.495)	0	0	0
16/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	14.0000	14.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,566.0000	1,625.0000	3.768	0	0	0
16/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,076.0000	8,167.0000	1.127	0	0	0
16/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	722.0000	671.0000	(7.064)	0	0	0
16/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
16/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	2,990.0000	3,063.0000	2.441	0	0	0
16/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,526.0000	1,584.0000	3.801	0	0	0
16/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,855.0000	3,762.0000	(2.412)	0	0	0
16/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	740.0000	688.0000	(7.027)	0	0	0
16/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,368.0000	1,424.0000	4.094	0	0	0
16/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	151.0000	137.0000	(9.272)	0	0	0
16/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,111.0000	2,178.0000	3.174	0	0	0
16/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	314.0000	288.0000	(8.280)	0	0	0
16/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	7,927.0000	8,018.0000	1.148	0	0	0
16/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	457.0000	423.0000	(7.440)	0	0	0
16/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	688.0000	639.0000	(7.122)	0	0	0
16/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	3,960.0000	4,039.0000	1.995	0	0	0
16/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
16/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,373.0000	2,440.0000	2.823	0	0	0
16/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,806.0000	3,713.0000	(2.444)	0	0	0
16/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	509.0000	472.0000	(7.269)	0	0	0
16/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	897.0000	941.0000	4.905	0	0	0
16/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
16/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,262.0000	3,338.0000	2.330	0	0	0
16/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	907.0000	846.0000	(6.725)	0	0	0
16/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,545.0000	4,452.0000	(2.046)	0	0	0
16/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,192.0000	2,100.0000	(4.197)	0	0	0
16/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,240.0000	2,148.0000	(4.107)	0	0	0
16/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,149.0000	4,228.0000	1.904	0	0	0
16/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,171.0000	1,102.0000	(5.892)	0	0	0
16/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,647.0000	1,708.0000	3.704	0	0	0
16/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	649.0000	684.0000	5.393	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,367.0000	1,290.0000	(5.633)	0	0	0
16/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
16/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	438.0000	406.0000	(7.306)	0	0	0
16/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	799.0000	840.0000	5.131	0	0	0
16/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,904.0000	3,811.0000	(2.382)	0	0	0
16/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	767.0000	807.0000	5.215	0	0	0
16/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,216.0000	3,124.0000	(2.861)	0	0	0
16/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	330.0000	354.0000	7.273	0	0	0
16/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,142.0000	1,073.0000	(6.042)	0	0	0
16/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
16/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	758.0000	705.0000	(6.992)	0	0	0
16/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	620.0000	655.0000	5.645	0	0	0
16/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,199.0000	4,107.0000	(2.191)	0	0	0
16/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,486.0000	1,544.0000	3.903	0	0	0
16/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,606.0000	1,666.0000	3.736	0	0	0
16/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	82.0000	93.0000	13.415	0	0	0
16/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,559.0000	3,467.0000	(2.585)	0	0	0
16/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	818.0000	761.0000	(6.968)	0	0	0
16/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,402.0000	1,325.0000	(5.492)	0	0	0
16/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	321.0000	295.0000	(8.100)	0	0	0
16/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,873.0000	1,791.0000	(4.378)	0	0	0
16/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,789.0000	1,708.0000	(4.528)	0	0	0
16/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,580.0000	2,488.0000	(3.566)	0	0	0
16/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	4,052.0000	3,960.0000	(2.270)	0	0	0
16/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,330.0000	2,397.0000	2.876	0	0	0
16/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,502.0000	2,571.0000	2.758	0	0	0
16/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	566.0000	598.0000	5.654	0	0	0
16/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
16/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	861.0000	803.0000	(6.736)	0	0	0
16/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	211.0000	227.0000	7.583	0	0	0
16/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	208.0000	190.0000	(8.654)	0	0	0
16/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,824.0000	2,732.0000	(3.258)	0	0	0
16/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	798.0000	742.0000	(7.018)	0	0	0
16/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,727.0000	2,635.0000	(3.374)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,330.0000	1,385.0000	4.135	0	0	0
16/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,217.0000	3,292.0000	2.331	0	0	0
16/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
16/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	98.0000	110.0000	12.245	0	0	0
16/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,922.0000	2,830.0000	(3.149)	0	0	0
16/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	677.0000	713.0000	5.318	0	0	0
16/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	257.0000	275.0000	7.004	0	0	0
16/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	477.0000	442.0000	(7.338)	0	0	0
16/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	130.0000	116.0000	(10.769)	0	0	0
16/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	16.0000	16.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,242.0000	4,321.0000	1.862	0	0	0
16/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,035.0000	3,108.0000	2.405	0	0	0
16/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,354.0000	3,430.0000	2.266	0	0	0
16/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	656.0000	609.0000	(7.165)	0	0	0
16/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	133.0000	119.0000	(10.526)	0	0	0
16/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	705.0000	655.0000	(7.092)	0	0	0
16/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	226.0000	206.0000	(8.850)	0	0	0
16/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	273.0000	294.0000	7.692	0	0	0
16/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	300.0000	275.0000	(8.333)	0	0	0
16/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	420.0000	389.0000	(7.381)	0	0	0
16/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
16/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,155.0000	2,222.0000	3.109	0	0	0
16/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	56.0000	65.0000	16.071	0	0	0
16/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,459.0000	2,527.0000	2.765	0	0	0
16/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,590.0000	2,659.0000	2.664	0	0	0
16/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
16/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	346.0000	320.0000	(7.514)	0	0	0
16/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	195.0000	178.0000	(8.718)	0	0	0
16/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	183.0000	167.0000	(8.743)	0	0	0
16/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
16/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	226.0000	242.0000	7.080	0	0	0
16/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	521.0000	483.0000	(7.294)	0	0	0
16/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	4,003.0000	3,910.0000	(2.323)	0	0	0
16/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	447.0000	414.0000	(7.383)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	907.0000	846.0000	(6.725)	0	0	0
16/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,492.0000	3,569.0000	2.205	0	0	0
16/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,667.0000	1,587.0000	(4.799)	0	0	0
16/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,167.0000	3,075.0000	(2.905)	0	0	0
16/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	487.0000	452.0000	(7.187)	0	0	0
16/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	62.0000	71.0000	14.516	0	0	0
16/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	566.0000	598.0000	5.654	0	0	0
16/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	965.0000	1,011.0000	4.767	0	0	0
16/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	126.0000	139.0000	10.317	0	0	0
16/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,150.0000	4,058.0000	(2.217)	0	0	0
16/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,286.0000	2,354.0000	2.975	0	0	0
16/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	3,020.0000	2,928.0000	(3.046)	0	0	0
16/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,308.0000	3,384.0000	2.297	0	0	0
16/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	884.0000	824.0000	(6.787)	0	0	0
16/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	327.0000	302.0000	(7.645)	0	0	0
16/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
16/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,707.0000	3,614.0000	(2.509)	0	0	0
16/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	593.0000	626.0000	5.565	0	0	0
16/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	3,118.0000	3,027.0000	(2.919)	0	0	0
16/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,264.0000	1,192.0000	(5.696)	0	0	0
16/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,694.0000	4,601.0000	(1.981)	0	0	0
16/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,382.0000	5,466.0000	1.561	0	0	0
16/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,959.0000	1,876.0000	(4.237)	0	0	0
16/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	864.0000	907.0000	4.977	0	0	0
16/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
16/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,232.0000	1,161.0000	(5.763)	0	0	0
16/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	778.0000	723.0000	(7.069)	0	0	0
16/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
16/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
16/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	737.0000	775.0000	5.156	0	0	0
16/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,632.0000	3,710.0000	2.148	0	0	0
16/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,144.0000	2,052.0000	(4.291)	0	0	0
16/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	173.0000	158.0000	(8.671)	0	0	0
16/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,101.0000	4,009.0000	(2.243)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,722.0000	2,792.0000	2.572	0	0	0
16/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	707.0000	744.0000	5.233	0	0	0
16/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	611.0000	567.0000	(7.201)	0	0	0
16/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,070.0000	1,119.0000	4.579	0	0	0
16/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	396.0000	366.0000	(7.576)	0	0	0
16/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	73.0000	64.0000	(12.329)	0	0	0
16/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,855.0000	1,918.0000	3.396	0	0	0
16/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,729.0000	1,791.0000	3.586	0	0	0
16/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	263.0000	240.0000	(8.745)	0	0	0
16/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	281.0000	257.0000	(8.541)	0	0	0
16/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,721.0000	5,805.0000	1.468	0	0	0
16/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,332.0000	1,255.0000	(5.781)	0	0	0
16/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,446.0000	1,504.0000	4.011	0	0	0
16/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	241.0000	257.0000	6.639	0	0	0
16/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
16/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,407.0000	1,464.0000	4.051	0	0	0
16/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,335.0000	7,424.0000	1.213	0	0	0
16/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	142.0000	129.0000	(9.155)	0	0	0
16/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	212.0000	194.0000	(8.491)	0	0	0
16/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,171.0000	3,246.0000	2.365	0	0	0
16/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
16/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,101.0000	4,181.0000	1.951	0	0	0
16/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,680.0000	7,770.0000	1.172	0	0	0
16/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,054.0000	4,134.0000	1.973	0	0	0
16/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	333.0000	309.0000	(7.207)	0	0	0
16/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,242.0000	2,311.0000	3.078	0	0	0
16/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	62.0000	53.0000	(14.516)	0	0	0
16/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	216.0000	198.0000	(8.333)	0	0	0
16/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,125.0000	3,200.0000	2.400	0	0	0
16/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	145.0000	132.0000	(8.966)	0	0	0
16/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	498.0000	462.0000	(7.229)	0	0	0
16/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,482.0000	7,572.0000	1.203	0	0	0
16/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,199.0000	4,107.0000	(2.191)	0	0	0
16/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,527.0000	5,611.0000	1.520	0	0	0
16/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	513.0000	544.0000	6.043	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
16/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
16/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	954.0000	892.0000	(6.499)	0	0	0
16/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	1,085.0000	1,018.0000	(6.175)	0	0	0
16/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	1,005.0000	941.0000	(6.368)	0	0	0
16/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	394.0000	420.0000	6.599	0	0	0
16/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	464.0000	493.0000	6.250	0	0	0
16/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,446.0000	4,353.0000	(2.092)	0	0	0
16/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,461.0000	3,369.0000	(2.658)	0	0	0
16/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
16/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
16/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	380.0000	352.0000	(7.368)	0	0	0
16/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	147.0000	161.0000	9.524	0	0	0
16/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	545.0000	505.0000	(7.339)	0	0	0
16/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	1,939.0000	2,004.0000	3.352	0	0	0
16/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,254.0000	1,307.0000	4.226	0	0	0
16/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	166.0000	151.0000	(9.036)	0	0	0
16/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	359.0000	332.0000	(7.521)	0	0	0
16/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,725.0000	3,803.0000	2.094	0	0	0
16/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
16/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	236.0000	215.0000	(8.898)	0	0	0
16/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,624.0000	5,708.0000	1.494	0	0	0
16/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	184.0000	199.0000	8.152	0	0	0
16/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	65.0000	56.0000	(13.846)	0	0	0
16/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,068.0000	2,134.0000	3.191	0	0	0
16/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,475.0000	1,397.0000	(5.288)	0	0	0
16/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,337.0000	2,245.0000	(3.937)	0	0	0
16/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
16/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,588.0000	1,509.0000	(4.975)	0	0	0
16/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,298.0000	4,205.0000	(2.164)	0	0	0
16/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,314.0000	3,222.0000	(2.776)	0	0	0
16/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,483.0000	2,391.0000	(3.705)	0	0	0
16/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
16/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	2,945.0000	3,017.0000	2.445	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	€ / R	2010/03/15	15.75	Call	Currency Future	157.0000	143.0000	(8.917)	0	0	0
16/07/2009	€ / R	2010/03/15	15.75	Put	Currency Future	3,866.0000	3,945.0000	2.043	0	0	0
16/07/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,363.0000	3,271.0000	(2.736)	0	0	0
16/07/2009	€ / R	2010/03/15	8.70	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
16/07/2009	€ / R	2010/03/15	19.60	Put	Currency Future	7,581.0000	7,671.0000	1.187	0	0	0
16/07/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,386.0000	2,294.0000	(3.856)	0	0	0
16/07/2009	€ / R	2010/03/15	7.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
16/07/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,347.0000	4,255.0000	(2.116)	0	0	0
16/07/2009	€ / R	2010/03/15	9.70	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
16/07/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,512.0000	1,434.0000	(5.159)	0	0	0
16/07/2009	€ / R	2010/03/15	12.70	Call	Currency Future	557.0000	516.0000	(7.361)	0	0	0
16/07/2009	€ / R	2010/03/15	15.70	Put	Currency Future	3,819.0000	3,898.0000	2.069	0	0	0
16/07/2009	€ / R	2010/03/15	15.70	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
16/07/2009	€ / R	2010/03/15	14.70	Put	Currency Future	2,900.0000	2,972.0000	2.483	0	0	0
16/07/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,216.0000	1,268.0000	4.276	0	0	0
16/07/2009	€ / R	2010/03/15	10.70	Put	Currency Future	171.0000	186.0000	8.772	0	0	0
16/07/2009	€ / R	2010/03/15	13.70	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	0
16/07/2009	€ / R	2010/03/15	14.70	Call	Currency Future	241.0000	220.0000	(8.714)	0	0	0
16/07/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,025.0000	2,091.0000	3.259	0	0	0
16/07/2009	AL12	2009/08/06			Index Future	309.7310	313.7390	1.294	0.0000	0.0000	0
16/07/2009	AL13	2009/08/06			Index Future	244.2940	244.5520	0.106	0.0000	0.0000	7
16/07/2009	AL37	2009/08/06			Index Future	274.5960	275.7890	0.434	0.0000	0.0000	0
16/07/2009	AL7T	2009/08/06			Index Future	306.3640	308.4730	0.688	0.0000	0.0000	0
16/07/2009	ALBI	2009/08/06			Index Future	285.4860	287.4440	0.686	287.6900	287.6900	645
16/07/2009	ALBI	2009/11/05			Index Future	290.6100	292.6400	0.699	0.0000	0.0000	0
16/07/2009	ALBI	2010/02/04			Index Future	296.1210	298.2370	0.715	0.0000	0.0000	0
16/07/2009	CRD1	2009/08/06			Index Future	123.5110	123.9250	0.335	0.0000	0.0000	2

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	CRD1	2009/11/05			Index Future	125.7530	126.1740	0.335	0.0000	0.0000	0
16/07/2009	CRD1	2010/02/04			Index Future	128.1290	128.5580	0.335	0.0000	0.0000	0
16/07/2009	GOVI	2009/08/06			jGovi	287.4100	289.3540	0.676	0.0000	0.0000	567
16/07/2009	GOVI	2009/11/05			jGovi	292.5690	294.5490	0.677	0.0000	0.0000	0
16/07/2009	GOVI	2010/02/04			jGovi	298.0965	300.1130	0.676	0.0000	0.0000	0
16/07/2009	ILBI	2009/08/06			Index Future	357.6960	357.6960	-	0.0000	0.0000	3
16/07/2009	ILBI	2009/11/05			Index Future	364.8680	364.8680	-	0.0000	0.0000	0
16/07/2009	J153	2010/08/31			jSwap	7.8780	7.8820	0.051	0.0000	0.0000	0
16/07/2009	J157	2015/09/15			jSwap	9.0380	8.9780	(0.664)	0.0000	0.0000	0
16/07/2009	J186	2026/12/21			jSwap	8.6480	8.6180	(0.347)	0.0000	0.0000	0
16/07/2009	J201	2014/12/22			jSwap	8.9030	8.8480	(0.618)	0.0000	0.0000	0
16/07/2009	J203	2017/09/15			jSwap	9.1660	9.1030	(0.687)	0.0000	0.0000	0
16/07/2009	J204	2018/12/21			jSwap	9.1650	9.1130	(0.567)	0.0000	0.0000	0
16/07/2009	J207	2020/01/15			jSwap	9.6290	9.1170	(5.317)	0.0000	0.0000	0
16/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
16/07/2009	JFRA	2009/08/06			jFra	7.5490	7.5460	(0.040)	0.0000	0.0000	0
16/07/2009	JFRA	2009/11/05			jFra	7.2730	7.2890	0.220	0.0000	0.0000	0
16/07/2009	JFRA	2010/02/04			jFra	7.3740	7.3860	0.163	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
16/07/2009	JFRA	2010/05/06			jFra	7.6370	7.6450	0.105	0.0000	0.0000	0
16/07/2009	JFRA	2010/08/05			jFra	7.9280	7.8750	(0.669)	0.0000	0.0000	0
16/07/2009	JFRA	2010/11/04			jFra	8.1980	8.1700	(0.342)	0.0000	0.0000	0
16/07/2009	JN02	2009/08/06			jNote	7.8930	7.8790	(0.177)	0.0000	0.0000	0
16/07/2009	JN02	2009/11/05			jNote	8.0580	8.0380	(0.248)	0.0000	0.0000	0
16/07/2009	JN02	2010/02/04			jNote	8.2920	8.2630	(0.350)	0.0000	0.0000	0
16/07/2009	JN05	2009/08/06			jNote	8.7940	8.7420	(0.591)	0.0000	0.0000	0
16/07/2009	JN05	2009/11/05			jNote	8.9140	8.8560	(0.651)	0.0000	0.0000	0
16/07/2009	JN05	2010/02/04			jNote	9.0570	8.9910	(0.729)	0.0000	0.0000	0
16/07/2009	JN10	2009/08/06			jNote	9.0920	9.0410	(0.561)	0.0000	0.0000	0
16/07/2009	JN10	2009/11/05			jNote	9.1420	9.0890	(0.580)	0.0000	0.0000	0
16/07/2009	JN10	2010/02/04			jNote	9.2020	9.1480	(0.587)	0.0000	0.0000	0
16/07/2009	JROD	2009/07/31			jRod	7.5860	7.5850	(0.013)	0.0000	0.0000	0
16/07/2009	JROD	2009/08/31			jRod	7.3290	7.3250	(0.055)	0.0000	0.0000	0
16/07/2009	JROD	2009/09/30			jRod	7.5130	7.5080	(0.067)	0.0000	0.0000	0
16/07/2009	JROD	2009/10/30			jRod	7.6650	7.6640	(0.013)	0.0000	0.0000	0
16/07/2009	JROD	2009/11/30			jRod	7.6230	7.6230	-	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
16/07/2009	JROD	2009/12/31			jRod	7.7850	7.7880	0.039	0.0000	0.0000	0
16/07/2009	OTH1	2009/08/06			Index Future	274.8670	277.1310	0.824	0.0000	0.0000	3
16/07/2009	OTH1	2009/11/05			Index Future	279.8560	282.1620	0.824	0.0000	0.0000	0
16/07/2009	OTH1	2010/02/04			Index Future	285.1430	287.4920	0.824	0.0000	0.0000	0
16/07/2009	R153	2009/08/06			Bond Future	7.3380	7.2320	(1.445)	0.0000	0.0000	0
16/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,716.0000	2,824.0000	3.976	0	0	0
16/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
16/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
16/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,470.0000	2,578.0000	4.372	0	0	0
16/07/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
16/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	16.0000	16.0000	-	0	0	0
16/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,237.0000	1,237.0000	-	0	0	0
16/07/2009	R157	2009/08/06			Bond Future	8.7030	8.6010	(1.172)	0.0000	0.0000	9,090
16/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,014.0000	3,491.0000	15.826	0	0	0
16/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	157.0000	92.0000	(41.401)	0	0	0
16/07/2009	R157	2009/11/05			Bond Future	8.8080	8.7000	(1.226)	0.0000	0.0000	0
16/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	243.0000	300.0000	23.457	0	0	0
16/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	7,143.0000	6,648.0000	(6.930)	0	0	0
16/07/2009	R157	2010/02/04			Bond Future	8.8940	8.7790	(1.293)	0.0000	0.0000	0
16/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,505.0000	6,061.0000	(6.826)	0	0	0
16/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	756.0000	874.0000	15.608	0	0	0
16/07/2009	R157	2010/05/06			Bond Future	8.9320	8.8100	(1.366)	0.0000	0.0000	0
16/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	4,196.0000	3,860.0000	(8.008)	0	0	0
16/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,153.0000	2,389.0000	10.961	0	0	0
16/07/2009	R186	2009/08/06			Bond Future	9.2340	9.0920	(1.538)	0.0000	0.0000	12,963
16/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	945.0000	1,405.0000	48.677	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,147.0000	2,279.0000	(27.582)	0	0	0
16/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
16/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	18,012.0000	16,683.0000	(7.378)	0	0	0
16/07/2009	R186	2009/11/05			Bond Future	9.2880	9.1420	(1.572)	0.0000	0.0000	0
16/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,615.0000	4,843.0000	(13.749)	0	0	5,000
16/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	2,932.0000	3,508.0000	19.645	0	0	0
16/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	15,862.0000	14,623.0000	(7.811)	0	0	0
16/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	176.0000	240.0000	36.364	0	0	5,000
16/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	324.0000	432.0000	33.333	0	0	240
16/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,543.0000	17,260.0000	(6.919)	0	0	0
16/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,082.0000	2,539.0000	21.950	0	0	0
16/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	7,174.0000	6,283.0000	(12.420)	0	0	240
16/07/2009	R186	2010/02/04			Bond Future	9.3380	9.1870	(1.617)	0.0000	0.0000	0
16/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,280.0000	11,246.0000	(8.420)	0	0	0
16/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,755.0000	2,097.0000	19.487	0	0	0
16/07/2009	R186	2010/05/06			Bond Future	9.3670	9.2120	(1.655)	0.0000	0.0000	0
16/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	8,169.0000	7,406.0000	(9.340)	0	0	0
16/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	4,815.0000	5,449.0000	13.167	0	0	0
16/07/2009	R201	2009/08/06			Bond Future	8.7810	8.6680	(1.287)	0.0000	0.0000	2
16/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	184.0000	108.0000	(41.304)	0	0	0
16/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,130.0000	2,531.0000	18.826	0	0	0
16/07/2009	R201	2009/11/05			Bond Future	8.8650	8.7460	(1.342)	0.0000	0.0000	0
16/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,886.0000	5,453.0000	(7.356)	0	0	0
16/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	191.0000	239.0000	25.131	0	0	0
16/07/2009	R201	2010/02/04			Bond Future	8.9430	8.8160	(1.420)	0.0000	0.0000	0
16/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	6,192.0000	5,779.0000	(6.670)	0	0	0
16/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	426.0000	504.0000	18.310	0	0	0
16/07/2009	R201	2010/05/06			Bond Future	8.9810	8.8460	(1.503)	0.0000	0.0000	0
16/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,496.0000	3,199.0000	(8.495)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,700.0000	1,903.0000	11.941	0	0	0
16/07/2009	R203	2009/08/06			Bond Future	9.2000	9.0980	(1.109)	0.0000	0.0000	1,570
16/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	957.0000	702.0000	(26.646)	0	0	0
16/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,228.0000	1,529.0000	24.511	0	0	0
16/07/2009	R203	2009/11/05			Bond Future	9.2800	9.1740	(1.142)	0.0000	0.0000	0
16/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	122.0000	150.0000	22.951	0	0	0
16/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	10,164.0000	9,631.0000	(5.244)	0	0	0
16/07/2009	R203	2010/02/04			Bond Future	9.3580	9.2460	(1.197)	0.0000	0.0000	0
16/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,142.0000	6,693.0000	(6.287)	0	0	0
16/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	933.0000	1,064.0000	14.041	0	0	0
16/07/2009	R203	2010/05/06			Bond Future	9.4010	9.2850	(1.234)	0.0000	0.0000	0
16/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,712.0000	4,379.0000	(7.067)	0	0	0
16/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,671.0000	2,923.0000	9.435	0	0	0
16/07/2009	R204	2009/08/06			Bond Future	9.2180	9.1160	(1.107)	0.0000	0.0000	1,062
16/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,275.0000	1,593.0000	24.941	0	0	0
16/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,087.0000	803.0000	(26.127)	0	0	0
16/07/2009	R204	2009/11/05			Bond Future	9.2900	9.1840	(1.141)	0.0000	0.0000	0
16/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	11,206.0000	10,625.0000	(5.185)	0	0	0
16/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	129.0000	160.0000	24.031	0	0	0
16/07/2009	R204	2010/02/04			Bond Future	9.3560	9.2460	(1.176)	0.0000	0.0000	0
16/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,831.0000	7,351.0000	(6.129)	0	0	0
16/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,023.0000	1,164.0000	13.783	0	0	0
16/07/2009	R204	2010/05/06			Bond Future	9.3970	9.2820	(1.224)	0.0000	0.0000	0
16/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	5,163.0000	4,802.0000	(6.992)	0	0	0
16/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	2,942.0000	3,218.0000	9.381	0	0	0
16/07/2009	R206	2009/08/06			Bond Future	8.7930	8.6800	(1.285)	0.0000	0.0000	1,775
16/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	1,744.0000	2,074.0000	18.922	0	0	0

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16/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	161.0000	96.0000	(40.373)	0	0	0
16/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
16/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,532.0000	6,136.0000	(6.062)	0	0	0
16/07/2009	R206	2009/11/05			Bond Future	8.8870	8.7670	(1.350)	0.0000	0.0000	0
16/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	153.0000	192.0000	25.490	0	0	0
16/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,911.0000	4,549.0000	(7.371)	0	0	0
16/07/2009	R206	2010/02/04			Bond Future	8.9770	8.8480	(1.437)	0.0000	0.0000	0
16/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	336.0000	399.0000	18.750	0	0	0
16/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	5,141.0000	4,795.0000	(6.730)	0	0	0
16/07/2009	R206	2010/05/06			Bond Future	9.0290	8.8900	(1.539)	0.0000	0.0000	0
16/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,493.0000	2,266.0000	(9.105)	0	0	0
16/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,656.0000	1,845.0000	11.413	0	0	0
16/07/2009	R207	2009/08/06			Bond Future	9.3270	9.2150	(1.201)	0.0000	0.0000	600
16/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	984.0000	1,286.0000	30.691	0	0	0
16/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,445.0000	1,075.0000	(25.606)	0	0	0
16/07/2009	R207	2009/11/05			Bond Future	9.3940	9.2790	(1.224)	0.0000	0.0000	0
16/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	12,214.0000	11,565.0000	(5.314)	0	0	0
16/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	109.0000	139.0000	27.523	0	0	0
16/07/2009	R207	2010/02/04			Bond Future	9.4580	9.3370	(1.279)	0.0000	0.0000	0
16/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,329.0000	7,783.0000	(6.555)	0	0	0
16/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	997.0000	1,151.0000	15.446	0	0	0
16/07/2009	R207	2010/05/06			Bond Future	9.5000	9.3760	(1.305)	0.0000	0.0000	0
16/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,414.0000	3,746.0000	9.725	0	0	0
16/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,843.0000	4,470.0000	(7.702)	0	0	0
16/07/2009	R208	2009/08/06			Bond Future	9.4030	9.2870	(1.234)	0.0000	0.0000	120
16/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,755.0000	1,324.0000	(24.558)	0	0	0
16/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	816.0000	1,095.0000	34.191	0	0	0

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16/07/2009	R208	2009/11/05			Bond Future	9.4580	9.3390	(1.258)	0.0000	0.0000	0
16/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	11,332.0000	10,659.0000	(5.939)	0	0	0
16/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	169.0000	214.0000	26.627	0	0	0
16/07/2009	R208	2010/02/04			Bond Future	9.5300	9.4110	(1.249)	0.0000	0.0000	0
16/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,280.0000	1,464.0000	14.375	0	0	0
16/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,669.0000	7,146.0000	(6.820)	0	0	0
16/07/2009	R208	2010/05/06			Bond Future	9.6140	9.4960	(1.227)	0.0000	0.0000	0
16/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	5,367.0000	4,987.0000	(7.080)	0	0	0
16/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,222.0000	3,530.0000	9.559	0	0	0
16/07/2009	R209	2009/08/06			Bond Future	8.8290	8.6770	(1.722)	0.0000	0.0000	4,596
16/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,872.0000	1,234.0000	(34.081)	0	0	0
16/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,239.0000	1,827.0000	47.458	0	0	0
16/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	51.0000	102.0000	100.000	0	0	1,950
16/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	7,170.0000	5,994.0000	(16.402)	0	0	0
16/07/2009	R209	2009/11/05			Bond Future	8.8620	8.7070	(1.749)	0.0000	0.0000	0
16/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	7,637.0000	8,634.0000	13.055	0	0	0
16/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,134.0000	887.0000	(21.781)	0	0	2,500
16/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	92.0000	134.0000	45.652	0	0	5,000
16/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,608.0000	16,407.0000	(6.821)	0	0	0
16/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	187.0000	262.0000	40.107	0	0	0
16/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,986.0000	13,819.0000	(7.787)	0	0	0
16/07/2009	R209	2010/02/04			Bond Future	8.8900	8.7310	(1.789)	0.0000	0.0000	0
16/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,630.0000	10,626.0000	10.343	0	0	0
16/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,693.0000	1,423.0000	(15.948)	0	0	0
16/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	13,295.0000	12,247.0000	(7.883)	0	0	0
16/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	888.0000	1,107.0000	24.662	0	0	2,500
16/07/2009	R209	2010/05/06			Bond Future	8.9020	8.7390	(1.831)	0.0000	0.0000	0
16/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	3,906.0000	4,491.0000	14.977	0	0	0
16/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	7,169.0000	6,459.0000	(9.904)	0	0	0

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16/07/2009	TRT1	2009/08/06			Index Future	283.7020	285.6250	0.678	0.0000	0.0000	100
16/07/2009	TRT1	2009/11/05			Index Future	288.8510	290.8100	0.678	0.0000	0.0000	0
16/07/2009	TRT1	2010/02/04			Index Future	294.3080	296.3030	0.678	0.0000	0.0000	0
16/07/2009	ZAAD	2009/09/14			Currency Future	6.5949	6.5355	(0.901)	6.5400	6.5400	178,936
16/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,295.0000	4,236.0000	(1.374)	0	0	0
16/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,755.0000	7,815.0000	0.774	0	0	0
16/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	738.0000	792.0000	7.317	0	0	0
16/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,956.0000	4,015.0000	1.491	0	0	0
16/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	411.0000	363.0000	(11.679)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	157.0000	181.0000	15.287	0	0	0
16/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	75.0000	62.0000	(17.333)	0	0	0
16/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
16/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
16/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	430.0000	476.0000	10.698	0	0	0
16/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	179.0000	211.0000	17.877	0	0	0
16/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,909.0000	1,968.0000	3.091	0	0	0
16/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
16/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	832.0000	886.0000	6.490	0	0	0
16/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	0.0000	3,936.0000	100.000	0	0	0
16/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	557.0000	607.0000	8.977	0	0	0
16/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	107.0000	89.0000	(16.822)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	66.0000	78.0000	18.182	0	0	0
16/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	202.0000	166.0000	(17.822)	0	0	0
16/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	514.0000	563.0000	9.533	0	0	0
16/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	174.0000	147.0000	(15.517)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	372.0000	326.0000	(12.366)	0	0	0

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16/07/2009	ZAAD 2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	646.0000	699.0000	8.204	0	0	0
16/07/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
16/07/2009	ZAAD 2009/09/14	5.95	Call	Currency Future	670.0000	615.0000	(8.209)	0	0	0
16/07/2009	ZAAD 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	3.60	Call	Currency Future	0.0000	2,936.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	602.0000	653.0000	8.472	0	0	0
16/07/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	137.0000	114.0000	(16.788)	0	0	0
16/07/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	430.0000	476.0000	10.698	0	0	0
16/07/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	157.0000	181.0000	15.287	0	0	0
16/07/2009	ZAAD 2009/09/14	10.50	Put	Currency Future	3,906.0000	3,965.0000	1.510	0	0	0
16/07/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
16/07/2009	ZAAD 2009/09/14	7.50	Put	Currency Future	927.0000	982.0000	5.933	0	0	0
16/07/2009	ZAAD 2009/09/14	5.95	Call	Currency Future	670.0000	615.0000	(8.209)	0	0	0
16/07/2009	ZAAD 2009/09/14	8.55	Put	Currency Future	1,959.0000	2,018.0000	3.012	0	0	0
16/07/2009	ZAAD 2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
16/07/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	154.0000	130.0000	(15.584)	0	0	0
16/07/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	514.0000	563.0000	9.533	0	0	0
16/07/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	209.0000	244.0000	16.746	0	0	0
16/07/2009	ZAAD 2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	602.0000	653.0000	8.472	0	0	0
16/07/2009	ZAAD 2009/09/14	7.50	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
16/07/2009	ZAAD 2009/09/14	5.95	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
16/07/2009	ZAAD 2009/09/14	8.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	ZAAD 2009/09/14	4.60	Call	Currency Future	0.0000	1,936.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	557.0000	607.0000	8.977	0	0	0
16/07/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	242.0000	279.0000	15.289	0	0	0
16/07/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	174.0000	147.0000	(15.517)	0	0	0
16/07/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	75.0000	62.0000	(17.333)	0	0	0
16/07/2009	ZAAD 2009/09/14	6.10	Put	Currency Future	41.0000	49.0000	19.512	0	0	0
16/07/2009	ZAAD 2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
16/07/2009	ZAAD 2009/09/14	7.45	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
16/07/2009	ZAAD 2009/09/14	5.85	Call	Currency Future	763.0000	706.0000	(7.471)	0	0	0
16/07/2009	ZAAD 2009/09/14	5.55	Put	Currency Future	6.0000	7.0000	16.667	0	0	0

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16/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	312.0000	354.0000	13.462	0	0	0
16/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	536.0000	484.0000	(9.701)	0	0	0
16/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,095.0000	2,036.0000	(2.816)	0	0	0
16/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	692.0000	745.0000	7.659	0	0	0
16/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	785.0000	839.0000	6.879	0	0	0
16/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
16/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	4,045.0000	3,986.0000	(1.459)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	0.0000	944.0000	100.000	0	0	0
16/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	77.0000	90.0000	16.883	0	0	0
16/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	580.0000	527.0000	(9.138)	0	0	0
16/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	312.0000	354.0000	13.462	0	0	0
16/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	452.0000	402.0000	(11.062)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	179.0000	211.0000	17.877	0	0	0
16/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	137.0000	114.0000	(16.788)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	154.0000	130.0000	(15.584)	0	0	0
16/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,295.0000	3,236.0000	(1.791)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,100.0000	1,042.0000	(5.273)	0	0	0
16/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	738.0000	792.0000	7.317	0	0	0
16/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	493.0000	442.0000	(10.345)	0	0	0
16/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,045.0000	1,986.0000	(2.885)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	209.0000	244.0000	16.746	0	0	0
16/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	202.0000	166.0000	(17.822)	0	0	0
16/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,905.0000	7,965.0000	0.759	0	0	0
16/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	35.0000	41.0000	17.143	0	0	0
16/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	107.0000	89.0000	(16.822)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	57.0000	67.0000	17.544	0	0	0
16/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	95.0000	79.0000	(16.842)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	242.0000	279.0000	15.289	0	0	0
16/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,095.0000	4,036.0000	(1.441)	0	0	0
16/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,195.0000	3,136.0000	(1.847)	0	0	0
16/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	832.0000	886.0000	6.490	0	0	0
16/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	49.0000	57.0000	16.327	0	0	0
16/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,051.0000	993.0000	(5.519)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	350.0000	393.0000	12.286	0	0	0
16/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	452.0000	402.0000	(11.062)	0	0	0
16/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,156.0000	3,215.0000	1.869	0	0	0
16/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	84.0000	70.0000	(16.667)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	121.0000	101.0000	(16.529)	0	0	0
16/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,706.0000	3,765.0000	1.592	0	0	0
16/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	57.0000	67.0000	17.544	0	0	0
16/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	975.0000	1,031.0000	5.744	0	0	0
16/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	120.0000	138.0000	15.000	0	0	0
16/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	66.0000	55.0000	(16.667)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	276.0000	316.0000	14.493	0	0	0
16/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,045.0000	2,986.0000	(1.938)	0	0	0
16/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,199.0000	1,140.0000	(4.921)	0	0	0
16/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	879.0000	934.0000	6.257	0	0	0
16/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,955.0000	8,015.0000	0.754	0	0	0
16/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	389.0000	434.0000	11.568	0	0	0
16/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	90.0000	104.0000	15.556	0	0	0
16/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,545.0000	4,486.0000	(1.298)	0	0	0
16/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,705.0000	7,765.0000	0.779	0	0	0
16/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,755.0000	5,815.0000	1.043	0	0	0
16/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
16/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,195.0000	4,136.0000	(1.406)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
16/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,655.0000	4,715.0000	1.289	0	0	0
16/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	646.0000	699.0000	8.204	0	0	0
16/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,155.0000	6,215.0000	0.975	0	0	0
16/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,150.0000	1,091.0000	(5.130)	0	0	0
16/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,661.0000	1,719.0000	3.492	0	0	0
16/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
16/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,805.0000	7,865.0000	0.769	0	0	0
16/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
16/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,859.0000	1,918.0000	3.174	0	0	0
16/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
16/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,195.0000	2,136.0000	(2.688)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,348.0000	1,289.0000	(4.377)	0	0	0
16/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	0.0000	4,065.0000	100.000	0	0	0
16/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	120.0000	138.0000	15.000	0	0	0
16/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	265.0000	224.0000	(15.472)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	625.0000	571.0000	(8.640)	0	0	0
16/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,805.0000	5,865.0000	1.034	0	0	0
16/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	471.0000	519.0000	10.191	0	0	0
16/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	104.0000	120.0000	15.385	0	0	0
16/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	30.0000	35.0000	16.667	0	0	0
16/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	389.0000	434.0000	11.568	0	0	0
16/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	299.0000	256.0000	(14.381)	0	0	0
16/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	41.0000	49.0000	19.512	0	0	0
16/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,806.0000	3,865.0000	1.550	0	0	0
16/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	299.0000	256.0000	(14.381)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,547.0000	1,487.0000	(3.878)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	536.0000	484.0000	(9.701)	0	0	0
16/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	84.0000	70.0000	(16.667)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
16/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	104.0000	120.0000	15.385	0	0	0
16/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,855.0000	7,915.0000	0.764	0	0	0
16/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
16/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	77.0000	90.0000	16.883	0	0	0
16/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,810.0000	1,868.0000	3.204	0	0	0
16/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	137.0000	158.0000	15.328	0	0	0
16/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,145.0000	2,086.0000	(2.751)	0	0	0
16/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,463.0000	1,521.0000	3.964	0	0	0
16/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
16/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,856.0000	3,915.0000	1.530	0	0	0
16/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,855.0000	5,915.0000	1.025	0	0	0
16/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,455.0000	4,515.0000	1.347	0	0	0
16/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	716.0000	660.0000	(7.821)	0	0	0
16/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	232.0000	194.0000	(16.379)	0	0	0
16/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,956.0000	3,015.0000	1.996	0	0	0
16/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	265.0000	224.0000	(15.472)	0	0	0
16/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,045.0000	5,986.0000	(0.976)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	810.0000	753.0000	(7.037)	0	0	0
16/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,345.0000	4,286.0000	(1.358)	0	0	0

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16/07/2009	ZAAD 2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	6.30	Call	Currency Future	372.0000	326.0000	(12.366)	0	0	0
16/07/2009	ZAAD 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	3.75	Call	Currency Future	2,845.0000	2,786.0000	(2.074)	0	0	0
16/07/2009	ZAAD 2009/09/14	3.45	Call	Currency Future	3,145.0000	3,086.0000	(1.876)	0	0	0
16/07/2009	ZAAD 2009/09/14	12.55	Put	Currency Future	5,955.0000	6,015.0000	1.008	0	0	0
16/07/2009	ZAAD 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	0.75	Call	Currency Future	5,845.0000	5,786.0000	(1.009)	0	0	0
16/07/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	335.0000	290.0000	(13.433)	0	0	0
16/07/2009	ZAAD 2009/09/14	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	ZAAD 2009/09/14	4.35	Call	Currency Future	2,245.0000	2,186.0000	(2.628)	0	0	0
16/07/2009	ZAAD 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	14.45	Put	Currency Future	7,855.0000	7,915.0000	0.764	0	0	0
16/07/2009	ZAAD 2009/09/14	12.60	Put	Currency Future	0.0000	6,065.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	12.45	Put	Currency Future	5,855.0000	5,915.0000	1.025	0	0	0
16/07/2009	ZAAD 2009/09/14	10.45	Put	Currency Future	3,856.0000	3,915.0000	1.530	0	0	0
16/07/2009	ZAAD 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	14.60	Put	Currency Future	0.0000	8,065.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/09/14	8.60	Put	Currency Future	0.0000	2,068.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/09/14	2.45	Call	Currency Future	4,145.0000	4,086.0000	(1.423)	0	0	0
16/07/2009	ZAAD 2009/09/14	4.30	Call	Currency Future	2,295.0000	2,236.0000	(2.571)	0	0	0
16/07/2009	ZAAD 2009/09/14	12.30	Put	Currency Future	5,705.0000	5,765.0000	1.052	0	0	0
16/07/2009	ZAAD 2009/09/14	5.30	Call	Currency Future	1,298.0000	1,239.0000	(4.545)	0	0	0
16/07/2009	ZAAD 2009/09/14	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	8.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	8.30	Put	Currency Future	1,710.0000	1,769.0000	3.450	0	0	0
16/07/2009	ZAAD 2009/09/14	10.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	ZAAD 2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/09/14	10.35	Put	Currency Future	3,756.0000	3,815.0000	1.571	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
16/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,245.0000	4,186.0000	(1.390)	0	0	0
16/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,248.0000	1,189.0000	(4.728)	0	0	0
16/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,245.0000	3,186.0000	(1.818)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,760.0000	1,819.0000	3.352	0	0	0
16/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,595.0000	4,536.0000	(1.284)	0	0	0
16/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,095.0000	6,036.0000	(0.968)	0	0	0
16/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,095.0000	3,036.0000	(1.906)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,596.0000	1,537.0000	(3.697)	0	0	0
16/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
16/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,905.0000	5,965.0000	1.016	0	0	0
16/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,405.0000	4,465.0000	1.362	0	0	0
16/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,906.0000	2,965.0000	2.030	0	0	0
16/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,414.0000	1,472.0000	4.102	0	0	0
16/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14			Currency Future	6.6626	6.6029	(0.896)	0.0000	0.0000	455
16/07/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	194.0000	176.0000	(9.278)	0	0	0
16/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	77.0000	89.0000	15.584	0	0	0
16/07/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	49.0000	58.0000	18.367	0	0	0
16/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	252.0000	228.0000	(9.524)	0	0	0
16/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	294.0000	326.0000	10.884	0	0	0
16/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	201.0000	223.0000	10.945	0	0	0
16/07/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
16/07/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	531.0000	573.0000	7.910	0	0	0
16/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	690.0000	642.0000	(6.957)	0	0	0
16/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	58.0000	67.0000	15.517	0	0	0
16/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	389.0000	425.0000	9.254	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	145.0000	163.0000	12.414	0	0	0
16/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	414.0000	376.0000	(9.179)	0	0	0
16/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,788.0000	7,848.0000	0.770	0	0	0
16/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	133.0000	120.0000	(9.774)	0	0	0
16/07/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	770.0000	720.0000	(6.494)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	67.0000	78.0000	16.418	0	0	0
16/07/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,888.0000	7,948.0000	0.761	0	0	0
16/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,693.0000	3,752.0000	1.598	0	0	0
16/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,789.0000	5,848.0000	1.019	0	0	0
16/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	171.0000	154.0000	(9.942)	0	0	0
16/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	812.0000	761.0000	(6.281)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	508.0000	466.0000	(8.268)	0	0	0
16/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	608.0000	651.0000	7.072	0	0	0
16/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	252.0000	228.0000	(9.524)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	269.0000	296.0000	10.037	0	0	0
16/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,792.0000	3,851.0000	1.556	0	0	0
16/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	688.0000	733.0000	6.541	0	0	0
16/07/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	729.0000	680.0000	(6.722)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	145.0000	163.0000	12.414	0	0	0
16/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	287.0000	261.0000	(9.059)	0	0	0
16/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	771.0000	817.0000	5.966	0	0	0
16/07/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,889.0000	5,948.0000	1.002	0	0	0
16/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	129.0000	146.0000	13.178	0	0	0
16/07/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	332.0000	299.0000	(9.940)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	325.0000	358.0000	10.154	0	0	0
16/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	151.0000	136.0000	(9.934)	0	0	0
16/07/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	389.0000	425.0000	9.254	0	0	0
16/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	508.0000	466.0000	(8.268)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	307.0000	279.0000	(9.121)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	307.0000	279.0000	(9.121)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	162.0000	182.0000	12.346	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,829.0000	1,885.0000	3.062	0	0	0
16/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	114.0000	130.0000	14.035	0	0	0
16/07/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	181.0000	202.0000	11.602	0	0	0
16/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	475.0000	435.0000	(8.421)	0	0	0
16/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,213.0000	4,153.0000	(1.424)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	577.0000	533.0000	(7.626)	0	0	0
16/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,877.0000	1,933.0000	2.983	0	0	0
16/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	423.0000	461.0000	8.983	0	0	0
16/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	294.0000	326.0000	10.884	0	0	0
16/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	269.0000	244.0000	(9.294)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	162.0000	182.0000	12.346	0	0	0
16/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	236.0000	214.0000	(9.322)	0	0	0
16/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
16/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	613.0000	568.0000	(7.341)	0	0	0
16/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,179.0000	1,121.0000	(4.919)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	325.0000	358.0000	10.154	0	0	0
16/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	444.0000	405.0000	(8.784)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	423.0000	461.0000	8.983	0	0	0
16/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,228.0000	1,169.0000	(4.805)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	101.0000	115.0000	13.861	0	0	0
16/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	236.0000	214.0000	(9.322)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	542.0000	499.0000	(7.934)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	221.0000	200.0000	(9.502)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	287.0000	261.0000	(9.059)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	414.0000	376.0000	(9.179)	0	0	0
16/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,688.0000	7,748.0000	0.780	0	0	0
16/07/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,842.0000	3,901.0000	1.536	0	0	0
16/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	114.0000	130.0000	14.035	0	0	0
16/07/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	648.0000	692.0000	6.790	0	0	0
16/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	358.0000	323.0000	(9.777)	0	0	0
16/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,215.0000	2,156.0000	(2.664)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,838.0000	7,898.0000	0.766	0	0	0
16/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/07/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,892.0000	3,951.0000	1.516	0	0	0
16/07/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	729.0000	775.0000	6.310	0	0	0
16/07/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	569.0000	612.0000	7.557	0	0	0
16/07/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	569.0000	612.0000	7.557	0	0	0
16/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	245.0000	270.0000	10.204	0	0	0
16/07/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	356.0000	391.0000	9.831	0	0	0
16/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	182.0000	165.0000	(9.341)	0	0	0
16/07/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,839.0000	5,898.0000	1.010	0	0	0
16/07/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,900.0000	2,958.0000	2.000	0	0	0
16/07/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,926.0000	1,982.0000	2.908	0	0	0
16/07/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,447.0000	1,501.0000	3.732	0	0	0
16/07/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	651.0000	604.0000	(7.220)	0	0	0
16/07/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,113.0000	4,053.0000	(1.459)	0	0	0
16/07/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
16/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0
16/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	577.0000	533.0000	(7.626)	0	0	0
16/07/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,689.0000	5,748.0000	1.037	0	0	0
16/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	494.0000	534.0000	8.097	0	0	0
16/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
16/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
16/07/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	88.0000	101.0000	14.773	0	0	0
16/07/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,130.0000	1,073.0000	(5.044)	0	0	0
16/07/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,188.0000	6,248.0000	0.970	0	0	0
16/07/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
16/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0
16/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,620.0000	1,561.0000	(3.642)	0	0	0

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16/07/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,116.0000	2,057.0000	(2.788)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	222.0000	246.0000	10.811	0	0	0
16/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,163.0000	3,103.0000	(1.897)	0	0	0
16/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	648.0000	692.0000	6.790	0	0	0
16/07/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,613.0000	4,553.0000	(1.301)	0	0	0
16/07/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
16/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
16/07/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
16/07/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,113.0000	3,053.0000	(1.927)	0	0	0
16/07/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
16/07/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
16/07/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	494.0000	534.0000	8.097	0	0	0
16/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	458.0000	497.0000	8.515	0	0	0
16/07/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	385.0000	349.0000	(9.351)	0	0	0
16/07/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	142.0000	128.0000	(9.859)	0	0	0
16/07/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	0.0000	2,079.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,166.0000	2,106.0000	(2.770)	0	0	0
16/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	182.0000	165.0000	(9.341)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	458.0000	497.0000	8.515	0	0	0
16/07/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	0.0000	32.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,733.0000	1,788.0000	3.174	0	0	0
16/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	444.0000	405.0000	(8.784)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	221.0000	200.0000	(9.502)	0	0	0
16/07/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	0.0000	26.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,196.0000	3,255.0000	1.846	0	0	0
16/07/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,163.0000	4,103.0000	(1.441)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	181.0000	202.0000	11.602	0	0	0
16/07/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	0.0000	4,051.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,313.0000	3,253.0000	(1.811)	0	0	0
16/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	0.0000	6,048.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,690.0000	4,749.0000	1.258	0	0	0
16/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,390.0000	4,450.0000	1.367	0	0	0
16/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	475.0000	435.0000	(8.421)	0	0	0
16/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,213.0000	3,153.0000	(1.867)	0	0	0
16/07/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,315.0000	2,255.0000	(2.592)	0	0	0
16/07/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,813.0000	2,754.0000	(2.097)	0	0	0
16/07/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	245.0000	270.0000	10.204	0	0	0
16/07/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,325.0000	1,267.0000	(4.377)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	358.0000	323.0000	(9.777)	0	0	0
16/07/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,313.0000	4,253.0000	(1.391)	0	0	0
16/07/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,113.0000	6,053.0000	(0.982)	0	0	0
16/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	201.0000	223.0000	10.945	0	0	0
16/07/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	0.0000	8,048.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,813.0000	5,753.0000	(1.032)	0	0	0
16/07/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	0.0000	979.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	0.0000	1,957.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	0.0000	3,953.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	0.0000	2,953.0000	100.000	0	0	0
16/07/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,938.0000	7,998.0000	0.756	0	0	0
16/07/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
16/07/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,974.0000	2,031.0000	2.888	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,942.0000	4,001.0000	1.497	0	0	0
16/07/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,082.0000	1,024.0000	(5.360)	0	0	0
16/07/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
16/07/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,063.0000	4,003.0000	(1.477)	0	0	0
16/07/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,066.0000	2,007.0000	(2.856)	0	0	0
16/07/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
16/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,571.0000	1,512.0000	(3.756)	0	0	0
16/07/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
16/07/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,939.0000	5,998.0000	0.993	0	0	0
16/07/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,494.0000	1,548.0000	3.614	0	0	0
16/07/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
16/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
16/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,949.0000	3,008.0000	2.001	0	0	0
16/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,063.0000	3,003.0000	(1.959)	0	0	0
16/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,563.0000	4,503.0000	(1.315)	0	0	0
16/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,440.0000	4,500.0000	1.351	0	0	0
16/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,063.0000	6,003.0000	(0.990)	0	0	0
16/07/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15			Currency Future	6.7289	6.6877	(0.612)	0.0000	0.0000	0
16/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,861.0000	1,899.0000	2.042	0	0	0
16/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	109.0000	118.0000	8.257	0	0	0
16/07/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,691.0000	3,730.0000	1.057	0	0	0
16/07/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,973.0000	8,014.0000	0.514	0	0	0
16/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	404.0000	385.0000	(4.703)	0	0	0
16/07/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	384.0000	366.0000	(4.688)	0	0	0
16/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	437.0000	461.0000	5.492	0	0	0

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16/07/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
16/07/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,675.0000	5,716.0000	0.722	0	0	0
16/07/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	405.0000	429.0000	5.926	0	0	0
16/07/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
16/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	375.0000	397.0000	5.867	0	0	0
16/07/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	529.0000	504.0000	(4.726)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	188.0000	202.0000	7.447	0	0	0
16/07/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,789.0000	3,829.0000	1.056	0	0	0
16/07/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,673.0000	7,714.0000	0.534	0	0	0
16/07/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	788.0000	756.0000	(4.061)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	273.0000	289.0000	5.861	0	0	0
16/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	751.0000	720.0000	(4.128)	0	0	0
16/07/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	250.0000	266.0000	6.400	0	0	0
16/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	122.0000	132.0000	8.197	0	0	0
16/07/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,259.0000	1,218.0000	(3.257)	0	0	0
16/07/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	503.0000	528.0000	4.970	0	0	0
16/07/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	502.0000	477.0000	(4.980)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	366.0000	348.0000	(4.918)	0	0	0
16/07/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,767.0000	1,805.0000	2.151	0	0	0
16/07/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	273.0000	261.0000	(4.396)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	682.0000	653.0000	(4.252)	0	0	0
16/07/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,773.0000	7,814.0000	0.527	0	0	0
16/07/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,335.0000	2,294.0000	(1.756)	0	0	0
16/07/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	572.0000	599.0000	4.720	0	0	0
16/07/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
16/07/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,130.0000	3,089.0000	(1.310)	0	0	0
16/07/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	5,975.0000	6,016.0000	0.686	0	0	0
16/07/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	645.0000	673.0000	4.341	0	0	0
16/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,329.0000	4,288.0000	(0.947)	0	0	0

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16/07/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,137.0000	2,096.0000	(1.919)	0	0	0
16/07/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/07/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	331.0000	316.0000	(4.532)	0	0	0
16/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	153.0000	165.0000	7.843	0	0	0
16/07/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	0
16/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,129.0000	4,088.0000	(0.993)	0	0	0
16/07/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,987.0000	4,026.0000	0.978	0	0	0
16/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	301.0000	287.0000	(4.651)	0	0	0
16/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,775.0000	5,816.0000	0.710	0	0	0
16/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
16/07/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	208.0000	222.0000	6.731	0	0	0
16/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	427.0000	405.0000	(5.152)	0	0	0
16/07/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	557.0000	531.0000	(4.668)	0	0	0
16/07/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,038.0000	1,997.0000	(2.012)	0	0	0
16/07/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	170.0000	183.0000	7.647	0	0	0
16/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	348.0000	367.0000	5.460	0	0	0
16/07/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	228.0000	243.0000	6.579	0	0	0
16/07/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,330.0000	3,289.0000	(1.231)	0	0	0
16/07/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
16/07/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	682.0000	653.0000	(4.252)	0	0	0
16/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	375.0000	397.0000	5.867	0	0	0
16/07/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,236.0000	2,195.0000	(1.834)	0	0	0
16/07/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
16/07/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	153.0000	165.0000	7.843	0	0	0
16/07/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,355.0000	1,314.0000	(3.026)	0	0	0
16/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
16/07/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,069.0000	1,033.0000	(3.368)	0	0	0
16/07/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	716.0000	686.0000	(4.190)	0	0	0
16/07/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0

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16/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,164.0000	1,123.0000	(3.522)	0	0	0
16/07/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	137.0000	148.0000	8.029	0	0	0
16/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
16/07/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
16/07/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	649.0000	620.0000	(4.468)	0	0	0
16/07/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	5,875.0000	5,916.0000	0.698	0	0	0
16/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	437.0000	461.0000	5.492	0	0	0
16/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	450.0000	428.0000	(4.889)	0	0	0
16/07/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	7,873.0000	7,914.0000	0.521	0	0	0
16/07/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,051.0000	2,088.0000	1.804	0	0	0
16/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	188.0000	202.0000	7.447	0	0	0
16/07/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	3,230.0000	3,189.0000	(1.269)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	322.0000	340.0000	5.590	0	0	0
16/07/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	366.0000	348.0000	(4.918)	0	0	0
16/07/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	3,888.0000	3,928.0000	1.029	0	0	0
16/07/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	316.0000	301.0000	(4.747)	0	0	0
16/07/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	469.0000	494.0000	5.330	0	0	0
16/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,164.0000	1,123.0000	(3.522)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	348.0000	332.0000	(4.598)	0	0	0
16/07/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	1,956.0000	1,994.0000	1.943	0	0	0
16/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	617.0000	590.0000	(4.376)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	537.0000	563.0000	4.842	0	0	0
16/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,229.0000	4,188.0000	(0.969)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	404.0000	385.0000	(4.703)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	587.0000	560.0000	(4.600)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	476.0000	452.0000	(5.042)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	297.0000	314.0000	5.724	0	0	0
16/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	450.0000	428.0000	(4.889)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	322.0000	340.0000	5.590	0	0	0
16/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,179.0000	4,138.0000	(0.981)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,186.0000	2,145.0000	(1.876)	0	0	0
16/07/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
16/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,180.0000	3,139.0000	(1.289)	0	0	0
16/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
16/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,211.0000	1,171.0000	(3.303)	0	0	0
16/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,825.0000	5,866.0000	0.704	0	0	0
16/07/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	4,029.0000	3,988.0000	(1.018)	0	0	0
16/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
16/07/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	3,031.0000	2,989.0000	(1.386)	0	0	0
16/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,823.0000	7,864.0000	0.524	0	0	0
16/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,839.0000	3,878.0000	1.016	0	0	0
16/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
16/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,909.0000	1,946.0000	1.938	0	0	0
16/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	96.0000	104.0000	8.333	0	0	0
16/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	825.0000	792.0000	(4.000)	0	0	0
16/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	617.0000	590.0000	(4.376)	0	0	0

Grand Total:

933,619