



Derivatives High/Low Report

High/Low for 21/07/2009

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
21/07/2009	\$ / R 2009/09/14			Currency Future	8.0265	7.8890	(1.713)	10.0000	7.8700	243,420
21/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	57.0000	42.0000	(26.316)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,674.0000	5,811.0000	2.415	0	0	0
21/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,676.0000	2,813.0000	5.120	0	0	0
21/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
21/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	481.0000	579.0000	20.374	0	0	0
21/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,410.0000	1,538.0000	9.078	0	0	0
21/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,268.0000	1,393.0000	9.858	0	0	0
21/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,374.0000	7,511.0000	1.858	0	0	0
21/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	158.0000	118.0000	(25.316)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,133.0000	2,267.0000	6.282	0	0	0
21/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	47.0000	34.0000	(27.660)	0	0	0
21/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	673.0000	557.0000	(17.236)	0	0	0
21/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	373.0000	462.0000	23.861	0	0	140
21/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,648.0000	1,777.0000	7.828	0	0	0
21/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,874.0000	6,011.0000	2.332	0	0	0
21/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	199.0000	151.0000	(24.121)	0	0	113
21/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,331.0000	1,194.0000	(10.293)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0
21/07/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
21/07/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	848.0000	722.0000	(14.858)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	146.0000	109.0000	(25.342)	0	0	25
21/07/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	640.0000	747.0000	16.719	0	0	0
21/07/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,696.0000	1,826.0000	7.665	0	0	0
21/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	21.0000	33.0000	57.143	0	0	0
21/07/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	81.0000	59.0000	(27.160)	0	0	0
21/07/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	894.0000	766.0000	(14.318)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	252.0000	193.0000	(23.413)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	184.0000	139.0000	(24.457)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	100.0000	74.0000	(26.000)	0	0	100
21/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	408.0000	500.0000	22.549	0	0	0
21/07/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	724.0000	835.0000	15.331	0	0	0
21/07/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,937.0000	2,070.0000	6.866	0	0	0
21/07/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,084.0000	2,217.0000	6.382	0	0	0
21/07/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,133.0000	2,267.0000	6.282	0	0	0
21/07/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,840.0000	1,972.0000	7.174	0	0	0
21/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	517.0000	414.0000	(19.923)	0	0	13,157
21/07/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,975.0000	3,112.0000	4.605	0	0	0
21/07/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,133.0000	997.0000	(12.004)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.05	Put	Currency Future	276.0000	354.0000	28.261	0	0	0
21/07/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	90.0000	125.0000	38.889	0	0	200
21/07/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	854.0000	970.0000	13.583	0	0	0
21/07/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	66.0000	94.0000	42.424	0	0	50
21/07/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	803.0000	679.0000	(15.442)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	70.0000	51.0000	(27.143)	0	0	0
21/07/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,925.0000	3,062.0000	4.684	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,374.0000	4,511.0000	3.132	0	0	0
21/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	447.0000	352.0000	(21.253)	0	0	0
21/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	171.0000	128.0000	(25.146)	0	0	2,027
21/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	26.0000	40.0000	53.846	0	0	2,000
21/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,478.0000	2,614.0000	5.488	0	0	0
21/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	810.0000	925.0000	14.198	0	0	0
21/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,330.0000	2,465.0000	5.794	0	0	0
21/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,127.0000	2,989.0000	(4.413)	0	0	0
21/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	120.0000	163.0000	35.833	0	0	0
21/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	216.0000	164.0000	(24.074)	0	0	25
21/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	246.0000	320.0000	30.081	0	0	0
21/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	87.0000	64.0000	(26.437)	0	0	15,157
21/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,174.0000	4,311.0000	3.282	0	0	0
21/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	899.0000	1,016.0000	13.014	0	0	0
21/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	339.0000	425.0000	25.369	0	0	50
21/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	176.0000	232.0000	31.818	0	0	0
21/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,629.0000	1,492.0000	(8.410)	0	0	0
21/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	75.0000	55.0000	(26.667)	0	0	0
21/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	592.0000	483.0000	(18.412)	0	0	0
21/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	273.0000	209.0000	(23.443)	0	0	2,000
21/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,025.0000	3,162.0000	4.529	0	0	0
21/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,627.0000	2,763.0000	5.177	0	0	0
21/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,828.0000	1,691.0000	(7.495)	0	0	0
21/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	125.0000	93.0000	(25.600)	0	0	30
21/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,889.0000	2,021.0000	6.988	0	0	0
21/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,875.0000	3,012.0000	4.765	0	0	0
21/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,174.0000	7,311.0000	1.910	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	298.0000	227.0000	(23.826)	0	0	0
21/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	65.0000	48.0000	(26.154)	0	0	200
21/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,363.0000	1,489.0000	9.244	0	0	0
21/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,776.0000	2,912.0000	4.899	0	0	0
21/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,327.0000	3,189.0000	(4.148)	0	0	0
21/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	520.0000	620.0000	19.231	0	0	0
21/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	599.0000	704.0000	17.529	0	0	0
21/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,379.0000	2,514.0000	5.675	0	0	0
21/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,081.0000	1,203.0000	11.286	0	0	0
21/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	414.0000	323.0000	(21.981)	0	0	0
21/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,380.0000	1,243.0000	(9.928)	0	0	0
21/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	353.0000	271.0000	(23.229)	0	0	0
21/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	989.0000	1,109.0000	12.133	0	0	0
21/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	116.0000	86.0000	(25.862)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,889.0000	2,021.0000	6.988	0	0	0
21/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,324.0000	3,462.0000	4.152	0	0	0
21/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	221.0000	288.0000	30.317	0	0	140
21/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	559.0000	662.0000	18.426	0	0	0
21/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,726.0000	2,863.0000	5.026	0	0	0
21/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,792.0000	1,923.0000	7.310	0	0	0
21/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,125.0000	3,262.0000	4.384	0	0	0
21/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	137.0000	184.0000	34.307	0	0	0
21/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,774.0000	3,911.0000	3.630	0	0	0
21/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	135.0000	101.0000	(25.185)	0	0	140
21/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	35.0000	24.0000	(31.429)	0	0	0
21/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,827.0000	4,689.0000	(2.859)	0	0	0

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21/07/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	3,724.0000	3,861.0000	3.679	0	0	0
21/07/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	759.0000	637.0000	(16.074)	0	0	0
21/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,826.0000	2,962.0000	4.812	0	0	0
21/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
21/07/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,627.0000	4,489.0000	(2.982)	0	0	0
21/07/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	233.0000	178.0000	(23.605)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,458.0000	1,585.0000	8.711	0	0	0
21/07/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	57.0000	42.0000	(26.316)	0	0	0
21/07/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	1,035.0000	1,156.0000	11.691	0	0	0
21/07/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	444.0000	539.0000	21.396	0	0	0
21/07/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,232.0000	1,095.0000	(11.120)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	93.0000	69.0000	(25.806)	0	0	0
21/07/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,075.0000	3,212.0000	4.455	0	0	0
21/07/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
21/07/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	54.0000	39.0000	(27.778)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,281.0000	1,145.0000	(10.617)	0	0	0
21/07/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	307.0000	389.0000	26.710	0	0	0
21/07/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,624.0000	4,761.0000	2.963	0	0	0
21/07/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	198.0000	258.0000	30.303	0	0	25
21/07/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	767.0000	880.0000	14.733	0	0	0
21/07/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,840.0000	1,972.0000	7.174	0	0	0
21/07/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	61.0000	45.0000	(26.230)	0	0	0
21/07/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	14.0000	22.0000	57.143	0	0	0
21/07/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	325.0000	247.0000	(24.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,175.0000	3,312.0000	4.315	0	0	0
21/07/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,363.0000	1,489.0000	9.244	0	0	0
21/07/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	32.0000	48.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,974.0000	5,111.0000	2.754	0	0	0
21/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,127.0000	1,250.0000	10.914	0	0	0
21/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	47.0000	34.0000	(27.660)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,744.0000	1,874.0000	7.454	0	0	0
21/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
21/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,124.0000	4,261.0000	3.322	0	0	0
21/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	382.0000	296.0000	(22.513)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,221.0000	1,345.0000	10.156	0	0	0
21/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,035.0000	2,168.0000	6.536	0	0	0
21/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,826.0000	2,962.0000	4.812	0	0	0
21/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	50.0000	37.0000	(26.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	104.0000	143.0000	37.500	0	0	0
21/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	17.0000	27.0000	58.824	0	0	0
21/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	767.0000	880.0000	14.733	0	0	0
21/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,458.0000	1,585.0000	8.711	0	0	0
21/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,430.0000	1,293.0000	(9.580)	0	0	0
21/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	35.0000	24.0000	(31.429)	0	0	0
21/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	940.0000	811.0000	(13.723)	0	0	0
21/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,624.0000	3,761.0000	3.780	0	0	0
21/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,577.0000	2,713.0000	5.277	0	0	0
21/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,696.0000	1,826.0000	7.665	0	0	0
21/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,174.0000	1,298.0000	10.562	0	0	0
21/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,724.0000	4,861.0000	2.900	0	0	0
21/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,124.0000	7,261.0000	1.923	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	93.0000	69.0000	(25.806)	0	0	0
21/07/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,527.0000	2,663.0000	5.382	0	0	0
21/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	30.0000	20.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,624.0000	5,761.0000	2.436	0	0	0
21/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,774.0000	4,911.0000	2.870	0	0	0
21/07/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,728.0000	1,591.0000	(7.928)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	30.0000	20.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,579.0000	1,442.0000	(8.676)	0	0	0
21/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,274.0000	4,411.0000	3.205	0	0	0
21/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,379.0000	2,514.0000	5.675	0	0	0
21/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,553.0000	1,681.0000	8.242	0	0	0
21/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,553.0000	1,681.0000	8.242	0	0	0
21/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,778.0000	1,641.0000	(7.705)	0	0	0
21/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	481.0000	382.0000	(20.582)	0	0	0
21/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	156.0000	207.0000	32.692	0	0	0
21/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,601.0000	1,729.0000	7.995	0	0	0
21/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,075.0000	3,212.0000	4.455	0	0	0
21/07/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,792.0000	1,923.0000	7.310	0	0	0
21/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	27.0000	18.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,878.0000	1,740.0000	(7.348)	0	0	0
21/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	944.0000	1,062.0000	12.500	0	0	0
21/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,875.0000	3,012.0000	4.765	0	0	0
21/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,937.0000	2,070.0000	6.866	0	0	0
21/07/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
21/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,877.0000	4,739.0000	(2.830)	0	0	0
21/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	47.0000	68.0000	44.681	0	0	0
21/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	42.0000	30.0000	(28.571)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	1,000
21/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
21/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,125.0000	3,262.0000	4.384	0	0	0
21/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,377.0000	3,239.0000	(4.086)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,225.0000	3,362.0000	4.248	0	0	0
21/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,280.0000	2,415.0000	5.921	0	0	0
21/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	681.0000	791.0000	16.153	0	0	0
21/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,315.0000	1,441.0000	9.582	0	0	0
21/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,648.0000	1,777.0000	7.828	0	0	0
21/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,231.0000	2,366.0000	6.051	0	0	0
21/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,824.0000	5,961.0000	2.352	0	0	0
21/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,081.0000	1,203.0000	11.286	0	0	0
21/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,627.0000	2,763.0000	5.177	0	0	0
21/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,776.0000	2,912.0000	4.899	0	0	0
21/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,601.0000	1,729.0000	7.995	0	0	0
21/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,574.0000	4,711.0000	2.995	0	0	0
21/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,330.0000	2,465.0000	5.794	0	0	0
21/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,182.0000	2,316.0000	6.141	0	0	0
21/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,924.0000	6,061.0000	2.313	0	0	0
21/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,027.0000	2,889.0000	(4.559)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,410.0000	1,538.0000	9.078	0	0	0
21/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,574.0000	3,711.0000	3.833	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	221.0000	288.0000	30.317	0	0	0
21/07/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/07/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,678.0000	1,541.0000	(8.164)	0	0	0
21/07/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
21/07/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	4,027.0000	3,889.0000	(3.427)	0	0	0
21/07/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	3,177.0000	3,039.0000	(4.344)	0	0	0
21/07/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,127.0000	1,250.0000	10.914	0	0	0
21/07/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	298.0000	227.0000	(23.826)	0	0	0
21/07/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	108.0000	80.0000	(25.926)	0	0	0
21/07/2009	\$ / R	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	2,035.0000	2,168.0000	6.536	0	0	0
21/07/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	39.0000	57.0000	46.154	0	0	0
21/07/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	135.0000	101.0000	(25.185)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.00	Call	Currency Future	2,027.0000	1,890.0000	(6.759)	0	0	0
21/07/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
21/07/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	4,177.0000	4,039.0000	(3.304)	0	0	0
21/07/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	2,127.0000	1,990.0000	(6.441)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	715.0000	596.0000	(16.643)	0	0	0
21/07/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,084.0000	2,217.0000	6.382	0	0	0
21/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,025.0000	3,162.0000	4.529	0	0	0
21/07/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	27.0000	18.0000	(33.333)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	3,874.0000	4,011.0000	3.536	0	0	0
21/07/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	559.0000	662.0000	18.426	0	0	0
21/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,577.0000	2,713.0000	5.277	0	0	0
21/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
21/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,324.0000	4,461.0000	3.168	0	0	0
21/07/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	1,928.0000	1,790.0000	(7.158)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,280.0000	2,415.0000	5.921	0	0	0
21/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	54.0000	39.0000	(27.778)	0	0	0
21/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,224.0000	6,361.0000	2.201	0	0	0
21/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	56.0000	80.0000	42.857	0	0	0
21/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,182.0000	1,046.0000	(11.506)	0	0	0
21/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	2,927.0000	2,789.0000	(4.715)	0	0	0
21/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,275.0000	3,412.0000	4.183	0	0	0
21/07/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,221.0000	1,345.0000	10.156	0	0	0
21/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,777.0000	2,639.0000	(4.969)	0	0	0
21/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	632.0000	519.0000	(17.880)	0	0	0
21/07/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,677.0000	2,539.0000	(5.155)	0	0	0
21/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,084.0000	950.0000	(12.362)	0	0	0
21/07/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,324.0000	6,461.0000	2.166	0	0	0
21/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,084.0000	950.0000	(12.362)	0	0	0
21/07/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,927.0000	3,789.0000	(3.514)	0	0	0
21/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
21/07/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,824.0000	4,961.0000	2.840	0	0	0
21/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,428.0000	2,564.0000	5.601	0	0	0
21/07/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,986.0000	2,119.0000	6.697	0	0	0
21/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/07/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,527.0000	2,663.0000	5.382	0	0	0
21/07/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,424.0000	3,562.0000	4.030	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,374.0000	6,511.0000	2.149	0	0	0
21/07/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,424.0000	4,561.0000	3.097	0	0	0
21/07/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,827.0000	2,689.0000	(4.881)	0	0	0
21/07/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,506.0000	1,633.0000	8.433	0	0	0
21/07/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,827.0000	3,689.0000	(3.606)	0	0	0
21/07/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
21/07/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/07/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	4,874.0000	5,011.0000	2.811	0	0	0
21/07/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,674.0000	3,811.0000	3.729	0	0	0
21/07/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,777.0000	3,639.0000	(3.654)	0	0	0
21/07/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,174.0000	6,311.0000	2.219	0	0	0
21/07/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	8.0000	14.0000	75.000	0	0	0
21/07/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,474.0000	4,611.0000	3.062	0	0	0
21/07/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,677.0000	3,539.0000	(3.753)	0	0	0
21/07/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,674.0000	4,811.0000	2.931	0	0	0
21/07/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	75.0000	55.0000	(26.667)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,182.0000	2,316.0000	6.141	0	0	0
21/07/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,224.0000	4,361.0000	3.243	0	0	0
21/07/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,474.0000	3,612.0000	3.972	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,077.0000	1,940.0000	(6.596)	0	0	0
21/07/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	899.0000	1,016.0000	13.014	0	0	0
21/07/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,035.0000	903.0000	(12.754)	0	0	0
21/07/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,627.0000	3,489.0000	(3.805)	0	0	0
21/07/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,374.0000	3,512.0000	4.090	0	0	0
21/07/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	3,077.0000	2,939.0000	(4.485)	0	0	0
21/07/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	5,974.0000	6,111.0000	2.293	0	0	0
21/07/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,627.0000	2,489.0000	(5.253)	0	0	0
21/07/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,529.0000	1,392.0000	(8.960)	0	0	0
21/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,824.0000	3,961.0000	3.583	0	0	0
21/07/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,077.0000	3,939.0000	(3.385)	0	0	0
21/07/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,177.0000	2,040.0000	(6.293)	0	0	0
21/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,074.0000	6,211.0000	2.256	0	0	0
21/07/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,274.0000	6,411.0000	2.184	0	0	0
21/07/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,727.0000	3,589.0000	(3.703)	0	0	0
21/07/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,727.0000	2,589.0000	(5.061)	0	0	0
21/07/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/09/14	3.90	Call	Currency Future	0.0000	3,989.0000	100.000	0	0	0
21/07/2009	\$ / R	2009/12/14			Currency Future	8.1647	8.0246	(1.716)	8.1200	8.0200	39,771
21/07/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	514.0000	434.0000	(15.564)	0	0	0
21/07/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	232.0000	196.0000	(15.517)	0	0	13,513
21/07/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,799.0000	4,936.0000	2.855	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	325.0000	276.0000	(15.077)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	967.0000	1,072.0000	10.858	0	0	0
21/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,940.0000	2,065.0000	6.443	0	0	0
21/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,571.0000	1,692.0000	7.702	0	0	0
21/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,096.0000	5,234.0000	2.708	0	0	0
21/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	222.0000	188.0000	(15.315)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	136.0000	116.0000	(14.706)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,008.0000	1,114.0000	10.516	0	0	0
21/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	141.0000	120.0000	(14.894)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	104.0000	90.0000	(13.462)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,146.0000	5,283.0000	2.662	0	0	0
21/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	650.0000	558.0000	(14.154)	0	0	0
21/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,865.0000	4,725.0000	(2.878)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	557.0000	640.0000	14.901	0	0	0
21/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,695.0000	2,826.0000	4.861	0	0	0
21/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	661.0000	751.0000	13.616	0	0	0
21/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	371.0000	315.0000	(15.094)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,526.0000	1,646.0000	7.864	0	0	0
21/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,127.0000	2,253.0000	5.924	0	0	0
21/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	388.0000	330.0000	(14.948)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	119.0000	150.0000	26.050	0	0	0
21/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,276.0000	3,410.0000	4.090	0	0	0
21/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,294.0000	5,432.0000	2.607	0	0	0
21/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
21/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	388.0000	330.0000	(14.948)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	884.0000	775.0000	(12.330)	0	0	13,513
21/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	887.0000	988.0000	11.387	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	887.0000	988.0000	11.387	0	0	0
21/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	371.0000	315.0000	(15.094)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,033.0000	2,159.0000	6.198	0	0	0
21/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,012.0000	4,148.0000	3.390	0	0	0
21/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,742.0000	5,880.0000	2.403	0	0	0
21/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	235.0000	283.0000	20.426	0	0	0
21/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	425.0000	361.0000	(15.059)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	524.0000	605.0000	15.458	0	0	0
21/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	169.0000	144.0000	(14.793)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,504.0000	2,634.0000	5.192	0	0	0
21/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	98.0000	83.0000	(15.306)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	252.0000	213.0000	(15.476)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	444.0000	378.0000	(14.865)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	625.0000	714.0000	14.240	0	0	0
21/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,304.0000	1,419.0000	8.819	0	0	0
21/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	95.0000	80.0000	(15.789)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	74.0000	62.0000	(16.216)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,423.0000	3,558.0000	3.944	0	0	0
21/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,170.0000	2,031.0000	(6.406)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,369.0000	2,229.0000	(5.910)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	460.0000	536.0000	16.522	0	0	0
21/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	340.0000	288.0000	(15.294)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,080.0000	2,206.0000	6.058	0	0	0
21/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,409.0000	2,538.0000	5.355	0	0	0
21/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,454.0000	4,590.0000	3.053	0	0	0
21/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	325.0000	382.0000	17.538	0	0	0
21/07/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	593.0000	505.0000	(14.840)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,166.0000	3,026.0000	(4.422)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	429.0000	503.0000	17.249	0	0	0
21/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	9,605

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	402.0000	471.0000	17.164	0	0	0
21/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	557.0000	640.0000	14.901	0	0	0
21/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,963.0000	4,099.0000	3.432	0	0	0
21/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	539.0000	457.0000	(15.213)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	998.0000	883.0000	(11.523)	0	0	0
21/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,615.0000	4,475.0000	(3.034)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	524.0000	605.0000	15.458	0	0	0
21/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,159.0000	4,295.0000	3.270	0	0	0
21/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,875.0000	1,738.0000	(7.307)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	1,109
21/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	466.0000	396.0000	(15.021)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,662.0000	1,784.0000	7.341	0	0	0
21/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,116.0000	2,976.0000	(4.493)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
21/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,849.0000	4,986.0000	2.825	0	0	0
21/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	182.0000	155.0000	(14.835)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	123.0000	105.0000	(14.634)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	621.0000	531.0000	(14.493)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	355.0000	301.0000	(15.211)	0	0	247
21/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,481.0000	1,600.0000	8.035	0	0	0
21/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	232.0000	196.0000	(15.517)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,766.0000	3,902.0000	3.611	0	0	0
21/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	591.0000	677.0000	14.552	0	0	0
21/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,127.0000	2,253.0000	5.924	0	0	0
21/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,047.0000	5,184.0000	2.714	0	0	0
21/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,708.0000	1,830.0000	7.143	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	106.0000	135.0000	27.358	0	0	0
21/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	252.0000	213.0000	(15.476)	0	0	75
21/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	406.0000	345.0000	(15.025)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,436.0000	1,554.0000	8.217	0	0	0
21/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,800.0000	1,924.0000	6.889	0	0	0
21/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,651.0000	4,788.0000	2.946	0	0	0
21/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,350.0000	1,218.0000	(9.778)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,503.0000	4,640.0000	3.042	0	0	0
21/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,846.0000	1,971.0000	6.771	0	0	0
21/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,840.0000	2,972.0000	4.648	0	0	0
21/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,766.0000	3,902.0000	3.611	0	0	0
21/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	111.0000	96.0000	(13.514)	0	0	11,110
21/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	460.0000	536.0000	16.522	0	0	0
21/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	101.0000	87.0000	(13.861)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	146.0000	124.0000	(15.068)	0	0	3,000
21/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	274.0000	232.0000	(15.328)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,986.0000	2,112.0000	6.344	0	0	0
21/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	71.0000	60.0000	(15.493)	0	0	9,530
21/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	921.0000	810.0000	(12.052)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	71.0000	60.0000	(15.493)	0	0	189
21/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	491.0000	570.0000	16.090	0	0	0
21/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	809.0000	907.0000	12.114	0	0	0
21/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	151.0000	129.0000	(14.570)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,791.0000	2,923.0000	4.729	0	0	0
21/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,457.0000	2,586.0000	5.250	0	0	0
21/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,891.0000	6,030.0000	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
21/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,439.0000	6,578.0000	2.159	0	0	0
21/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,195.0000	5,333.0000	2.656	0	0	0
21/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,195.0000	5,333.0000	2.656	0	0	0
21/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	967.0000	1,072.0000	10.858	0	0	0
21/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,552.0000	4,689.0000	3.010	0	0	0
21/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	256.0000	307.0000	19.922	0	0	0
21/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,132.0000	1,243.0000	9.806	0	0	0
21/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,423.0000	3,558.0000	3.944	0	0	0
21/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	32.0000	39.0000	21.875	0	0	0
21/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	241.0000	204.0000	(15.353)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,948.0000	5,085.0000	2.769	0	0	0
21/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,080.0000	2,206.0000	6.058	0	0	0
21/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,397.0000	1,263.0000	(9.592)	0	0	0
21/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,137.0000	7,277.0000	1.962	0	0	0
21/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	197.0000	167.0000	(15.228)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	84.0000	108.0000	28.571	0	0	0
21/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	95.0000	80.0000	(15.789)	0	0	0
21/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,387.0000	7,526.0000	1.882	0	0	0
21/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,187.0000	7,327.0000	1.948	0	0	0
21/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	425.0000	361.0000	(15.059)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,668.0000	3,803.0000	3.680	0	0	0
21/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,700.0000	4,837.0000	2.915	0	0	0
21/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	278.0000	331.0000	19.065	0	0	0
21/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	36.0000	43.0000	19.444	0	0	0
21/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	771.0000	867.0000	12.451	0	0	0
21/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,213.0000	1,082.0000	(10.800)	0	0	0
21/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	375.0000	440.0000	17.333	0	0	0
21/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,218.0000	1,330.0000	9.195	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,443.0000	5,582.0000	2.554	0	0	0
21/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,245.0000	5,383.0000	2.631	0	0	0
21/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,365.0000	3,225.0000	(4.160)	0	0	0
21/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	48.0000	58.0000	20.833	0	0	0
21/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	625.0000	714.0000	14.240	0	0	0
21/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	927.0000	1,030.0000	11.111	0	0	0
21/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	163.0000	138.0000	(15.337)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,717.0000	3,853.0000	3.659	0	0	0
21/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,266.0000	3,126.0000	(4.287)	0	0	0
21/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	340.0000	288.0000	(15.294)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	490.0000	415.0000	(15.306)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,436.0000	1,554.0000	8.217	0	0	0
21/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	286.0000	242.0000	(15.385)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,743.0000	2,875.0000	4.812	0	0	0
21/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,237.0000	7,376.0000	1.921	0	0	0
21/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,087.0000	7,227.0000	1.975	0	0	0
21/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	325.0000	382.0000	17.538	0	0	0
21/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,008.0000	1,114.0000	10.516	0	0	0
21/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	88.0000	75.0000	(14.773)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,586.0000	1,450.0000	(8.575)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	349.0000	410.0000	17.479	0	0	0
21/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,651.0000	4,788.0000	2.946	0	0	0
21/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	235.0000	283.0000	20.426	0	0	0
21/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	539.0000	457.0000	(15.213)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	214.0000	181.0000	(15.421)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,800.0000	1,924.0000	6.889	0	0	0
21/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,936.0000	3,069.0000	4.530	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,061.0000	4,197.0000	3.349	0	0	0
21/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	216.0000	261.0000	20.833	0	0	0
21/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,521.0000	3,656.0000	3.834	0	0	0
21/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,270.0000	2,130.0000	(6.167)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,888.0000	3,020.0000	4.571	0	0	0
21/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,348.0000	1,464.0000	8.605	0	0	0
21/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	680.0000	586.0000	(13.824)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,174.0000	2,300.0000	5.796	0	0	0
21/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
21/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	697.0000	789.0000	13.199	0	0	0
21/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	697.0000	789.0000	13.199	0	0	0
21/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,893.0000	2,018.0000	6.603	0	0	0
21/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
21/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	311.0000	264.0000	(15.113)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,208.0000	4,344.0000	3.232	0	0	0
21/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,179.0000	3,313.0000	4.215	0	0	0
21/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,633.0000	1,498.0000	(8.267)	0	0	0
21/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,937.0000	7,077.0000	2.018	0	0	0
21/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,599.0000	2,730.0000	5.040	0	0	0
21/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	108.0000	93.0000	(13.889)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	778.0000	676.0000	(13.111)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,319.0000	2,180.0000	(5.994)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	734.0000	828.0000	12.807	0	0	0
21/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,304.0000	1,419.0000	8.819	0	0	0
21/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	76.0000	65.0000	(14.474)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
21/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	222.0000	188.0000	(15.315)	0	0	0
21/07/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	44.0000	52.0000	18.182	0	0	0
21/07/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,565.0000	3,425.0000	(3.927)	0	0	0
21/07/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	298.0000	253.0000	(15.101)	0	0	0
21/07/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,175.0000	1,286.0000	9.447	0	0	0
21/07/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,619.0000	3,754.0000	3.730	0	0	0
21/07/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,642.0000	5,781.0000	2.464	0	0	0
21/07/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	163.0000	201.0000	23.313	0	0	0
21/07/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	190.0000	161.0000	(15.263)	0	0	0
21/07/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	119.0000	102.0000	(14.286)	0	0	0
21/07/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	82.0000	69.0000	(15.854)	0	0	0
21/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/07/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/07/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,788.0000	6,927.0000	2.048	0	0	0
21/07/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	298.0000	253.0000	(15.101)	0	0	0
21/07/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,754.0000	1,877.0000	7.013	0	0	0
21/07/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,267.0000	2,395.0000	5.646	0	0	0
21/07/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
21/07/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,898.0000	5,035.0000	2.797	0	0	0
21/07/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	734.0000	828.0000	12.807	0	0	0
21/07/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/07/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,457.0000	2,586.0000	5.250	0	0	0
21/07/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,893.0000	2,018.0000	6.603	0	0	0
21/07/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,362.0000	2,490.0000	5.419	0	0	0
21/07/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,948.0000	5,085.0000	2.769	0	0	0
21/07/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,110.0000	4,246.0000	3.309	0	0	0
21/07/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/07/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/07/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,717.0000	2,577.0000	(5.153)	0	0	0
21/07/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,392.0000	1,509.0000	8.405	0	0	0
21/07/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/07/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,503.0000	4,640.0000	3.042	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
21/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,738.0000	6,877.0000	2.063	0	0	0
21/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	62.0000	53.0000	(14.516)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,700.0000	4,837.0000	2.915	0	0	0
21/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,306.0000	4,442.0000	3.158	0	0	0
21/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	216.0000	261.0000	20.833	0	0	0
21/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	311.0000	264.0000	(15.113)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	169.0000	144.0000	(14.793)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,647.0000	2,778.0000	4.949	0	0	0
21/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	565.0000	481.0000	(14.867)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,228.0000	3,361.0000	4.120	0	0	0
21/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,841.0000	5,980.0000	2.380	0	0	0
21/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	680.0000	586.0000	(13.824)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	15.0000	19.0000	26.667	0	0	0
21/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	151.0000	129.0000	(14.570)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,356.0000	4,492.0000	3.122	0	0	0
21/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	301.0000	356.0000	18.272	0	0	0
21/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	847.0000	741.0000	(12.515)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,344.0000	5,482.0000	2.582	0	0	0
21/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,493.0000	5,631.0000	2.512	0	0	0
21/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,867.0000	2,727.0000	(4.883)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,316.0000	3,176.0000	(4.222)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,543.0000	5,681.0000	2.490	0	0	0
21/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,132.0000	1,243.0000	9.806	0	0	0
21/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	108.0000	93.0000	(13.889)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	157.0000	134.0000	(14.650)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	809.0000	907.0000	12.114	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	197.0000	167.0000	(15.228)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,815.0000	3,951.0000	3.565	0	0	0
21/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,208.0000	4,344.0000	3.232	0	0	0
21/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	133.0000	166.0000	24.812	0	0	0
21/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	286.0000	242.0000	(15.385)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,220.0000	2,347.0000	5.721	0	0	0
21/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,750.0000	4,887.0000	2.884	0	0	0
21/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,521.0000	3,656.0000	3.834	0	0	0
21/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
21/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	771.0000	867.0000	12.451	0	0	0
21/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,315.0000	2,442.0000	5.486	0	0	0
21/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	274.0000	232.0000	(15.328)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,791.0000	5,930.0000	2.400	0	0	0
21/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,778.0000	1,641.0000	(7.705)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	74.0000	96.0000	29.730	0	0	0
21/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,936.0000	3,069.0000	4.530	0	0	0
21/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
21/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,966.0000	2,826.0000	(4.720)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	79.0000	67.0000	(15.190)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,668.0000	3,803.0000	3.680	0	0	0
21/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	182.0000	155.0000	(14.835)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	74.0000	96.0000	29.730	0	0	0
21/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,304.0000	1,172.0000	(10.123)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,638.0000	6,777.0000	2.094	0	0	0
21/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,815.0000	3,675.0000	(3.670)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.20	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
21/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,570.0000	3,705.0000	3.782	0	0	0
21/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,039.0000	921.0000	(11.357)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	650.0000	558.0000	(14.154)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	848.0000	948.0000	11.792	0	0	0
21/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,552.0000	2,682.0000	5.094	0	0	0
21/07/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,257.0000	4,393.0000	3.195	0	0	0
21/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,394.0000	5,532.0000	2.558	0	0	0
21/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,218.0000	1,330.0000	9.195	0	0	0
21/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,258.0000	1,127.0000	(10.413)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,444.0000	1,310.0000	(9.280)	0	0	0
21/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,886.0000	8,026.0000	1.775	0	0	0
21/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,049.0000	1,156.0000	10.200	0	0	0
21/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,015.0000	3,875.0000	(3.487)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	44.0000	52.0000	18.182	0	0	0
21/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,817.0000	2,677.0000	(4.970)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,965.0000	3,825.0000	(3.531)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,865.0000	4,001.0000	3.519	0	0	0
21/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	490.0000	415.0000	(15.306)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,258.0000	1,127.0000	(10.413)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,419.0000	2,279.0000	(5.788)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,765.0000	3,625.0000	(3.718)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,826.0000	1,690.0000	(7.448)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,016.0000	2,876.0000	(4.642)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	175.0000	149.0000	(14.857)	0	0	0
21/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,592.0000	5,731.0000	2.486	0	0	0
21/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,786.0000	7,926.0000	1.798	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	95.0000	121.0000	27.368	0	0	0
21/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,568.0000	2,428.0000	(5.452)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
21/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	262.0000	222.0000	(15.267)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,973.0000	1,835.0000	(6.994)	0	0	0
21/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	375.0000	440.0000	17.333	0	0	0
21/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,405.0000	4,541.0000	3.087	0	0	0
21/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	680.0000	586.0000	(13.824)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,588.0000	6,727.0000	2.110	0	0	0
21/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,215.0000	4,075.0000	(3.321)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,767.0000	2,627.0000	(5.060)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,914.0000	4,050.0000	3.475	0	0	0
21/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,990.0000	6,129.0000	2.321	0	0	0
21/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,039.0000	921.0000	(11.357)	0	0	0
21/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,695.0000	2,826.0000	4.861	0	0	0
21/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	179.0000	220.0000	22.905	0	0	0
21/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,090.0000	6,229.0000	2.282	0	0	0
21/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,036.0000	8,176.0000	1.742	0	0	0
21/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
21/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,261.0000	1,375.0000	9.040	0	0	0
21/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	216.0000	261.0000	20.833	0	0	0
21/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	959.0000	846.0000	(11.783)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
21/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
21/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,963.0000	4,099.0000	3.432	0	0	0
21/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,987.0000	7,127.0000	2.004	0	0	0
21/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
21/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	812.0000	708.0000	(12.808)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	65.0000	85.0000	30.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/07/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
21/07/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	147.0000	183.0000	24.490	0	0	0
21/07/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
21/07/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,033.0000	2,159.0000	6.198	0	0	0
21/07/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,130.0000	3,264.0000	4.281	0	0	0
21/07/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	2,022.0000	1,884.0000	(6.825)	0	0	0
21/07/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,086.0000	8,226.0000	1.731	0	0	0
21/07/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,040.0000	6,179.0000	2.301	0	0	0
21/07/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	241.0000	204.0000	(15.353)	0	0	0
21/07/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
21/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	927.0000	1,030.0000	11.111	0	0	0
21/07/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,924.0000	1,786.0000	(7.173)	0	0	0
21/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	98.0000	83.0000	(15.306)	0	0	0
21/07/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,717.0000	3,853.0000	3.659	0	0	0
21/07/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	197.0000	240.0000	21.827	0	0	0
21/07/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	712.0000	615.0000	(13.624)	0	0	0
21/07/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	744.0000	645.0000	(13.306)	0	0	0
21/07/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,915.0000	3,775.0000	(3.576)	0	0	0
21/07/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,136.0000	8,276.0000	1.721	0	0	0
21/07/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
21/07/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,033.0000	3,166.0000	4.385	0	0	0
21/07/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,216.0000	3,076.0000	(4.353)	0	0	0
21/07/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
21/07/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
21/07/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,515.0000	3,375.0000	(3.983)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	0.0000	4,025.0000	100.000	0	0	0
21/07/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
21/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,916.0000	2,777.0000	(4.767)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,374.0000	3,508.0000	3.972	0	0	0
21/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,415.0000	3,275.0000	(4.100)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,865.0000	3,725.0000	(3.622)	0	0	0
21/07/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
21/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,472.0000	3,607.0000	3.888	0	0	0
21/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,286.0000	8,426.0000	1.690	0	0	0
21/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,985.0000	3,117.0000	4.422	0	0	0
21/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,140.0000	6,279.0000	2.264	0	0	0
21/07/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,179.0000	3,313.0000	4.215	0	0	0
21/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,220.0000	2,081.0000	(6.261)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,082.0000	3,215.0000	4.315	0	0	0
21/07/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
21/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,289.0000	6,428.0000	2.210	0	0	0
21/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	23.0000	29.0000	26.087	0	0	0
21/07/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	0.0000	7,976.0000	100.000	0	0	0
21/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	10,100
21/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,159.0000	4,295.0000	3.270	0	0	0
21/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,518.0000	2,378.0000	(5.560)	0	0	0
21/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,080.0000	960.0000	(11.111)	0	0	0
21/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,538.0000	1,403.0000	(8.778)	0	0	0
21/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,715.0000	3,575.0000	(3.769)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,667.0000	2,528.0000	(5.212)	0	0	0
21/07/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,665.0000	3,525.0000	(3.820)	0	0	0
21/07/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	53.0000	66.0000	24.528	0	0	0
21/07/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	6,389.0000	6,528.0000	2.176	0	0	0
21/07/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,325.0000	3,459.0000	4.030	0	0	0
21/07/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/07/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	1,168.0000	1,041.0000	(10.873)	0	0	0
21/07/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	2,121.0000	1,982.0000	(6.554)	0	0	0
21/07/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	7,986.0000	8,126.0000	1.753	0	0	0
21/07/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,236.0000	8,376.0000	1.700	0	0	0
21/07/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,681.0000	1,545.0000	(8.090)	0	0	0
21/07/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	4,115.0000	3,975.0000	(3.402)	0	0	0
21/07/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,730.0000	1,593.0000	(7.919)	0	0	0
21/07/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	6,688.0000	6,827.0000	2.078	0	0	0
21/07/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,239.0000	6,378.0000	2.228	0	0	0
21/07/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,336.0000	8,476.0000	1.679	0	0	0
21/07/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	6,339.0000	6,478.0000	2.193	0	0	0
21/07/2009	\$ / R	2010/03/15			Currency Future	8.3014	8.1596	(1.708)	8.2000	8.2000	116
21/07/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	572.0000	504.0000	(11.888)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,681.0000	2,807.0000	4.700	0	0	0
21/07/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,391.0000	3,523.0000	3.893	0	0	0
21/07/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,165.0000	4,299.0000	3.217	0	0	0
21/07/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	196.0000	174.0000	(11.224)	0	0	0
21/07/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,157.0000	3,016.0000	(4.466)	0	0	0
21/07/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	513.0000	581.0000	13.255	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	217.0000	192.0000	(11.521)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,635.0000	2,760.0000	4.744	0	0	0
21/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,584.0000	3,716.0000	3.683	0	0	0
21/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,337.0000	5,475.0000	2.586	0	0	0
21/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,700.0000	4,836.0000	2.894	0	0	0
21/07/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,652.0000	4,510.0000	(3.052)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	602.0000	678.0000	12.625	0	0	0
21/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,260.0000	1,365.0000	8.333	0	0	0
21/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,262.0000	4,396.0000	3.144	0	0	0
21/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,343.0000	1,449.0000	7.893	0	0	0
21/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	553.0000	487.0000	(11.935)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	439.0000	386.0000	(12.073)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	133.0000	117.0000	(12.030)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	312.0000	274.0000	(12.179)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,487.0000	3,619.0000	3.785	0	0	0
21/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,860.0000	1,978.0000	6.344	0	0	0
21/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	107.0000	94.0000	(12.150)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,404.0000	2,527.0000	5.116	0	0	0
21/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,086.0000	2,206.0000	5.753	0	0	0
21/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,058.0000	3,187.0000	4.218	0	0	0
21/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,105.0000	3,234.0000	4.155	0	0	0
21/07/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,496.0000	2,620.0000	4.968	0	0	0
21/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,222.0000	2,342.0000	5.401	0	0	0
21/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	187.0000	165.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	614.0000	540.0000	(12.052)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	699.0000	781.0000	11.731	0	0	0
21/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	136.0000	120.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	45.0000	40.0000	(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
21/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	173.0000	152.0000	(12.139)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,777.0000	3,910.0000	3.521	0	0	0
21/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	501.0000	440.0000	(12.176)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	109.0000	96.0000	(11.927)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,238.0000	3,369.0000	4.046	0	0	0
21/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,468.0000	1,578.0000	7.493	0	0	0
21/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,633.0000	5,771.0000	2.450	0	0	0
21/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	147.0000	129.0000	(12.245)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,019.0000	4,153.0000	3.334	0	0	0
21/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,355.0000	3,214.0000	(4.203)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	666.0000	746.0000	12.012	0	0	0
21/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,822.0000	2,949.0000	4.500	0	0	0
21/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	100.0000	88.0000	(12.000)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	270.0000	238.0000	(11.852)	0	0	0
21/07/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,993.0000	5,130.0000	2.744	0	0	0
21/07/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	485.0000	550.0000	13.402	0	0	0
21/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,995.0000	2,114.0000	5.965	0	0	0
21/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	634.0000	711.0000	12.145	0	0	0
21/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	160.0000	140.0000	(12.500)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	123.0000	108.0000	(12.195)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,200.0000	3,330.0000	4.063	0	0	0
21/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,456.0000	4,591.0000	3.030	0	0	0
21/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,426.0000	1,535.0000	7.644	0	0	0
21/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,640.0000	1,753.0000	6.890	0	0	0
21/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,728.0000	2,854.0000	4.619	0	0	0
21/07/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	636.0000	559.0000	(12.107)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	535.0000	471.0000	(11.963)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	241.0000	213.0000	(11.618)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	147.0000	129.0000	(12.245)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,116.0000	4,250.0000	3.256	0	0	0
21/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	518.0000	455.0000	(12.162)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	802.0000	889.0000	10.848	0	0	0
21/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	352.0000	309.0000	(12.216)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	248.0000	219.0000	(11.694)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,496.0000	2,620.0000	4.968	0	0	0
21/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,597.0000	1,709.0000	7.013	0	0	0
21/07/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	140.0000	123.0000	(12.143)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0
21/07/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	659.0000	580.0000	(11.988)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	196.0000	174.0000	(11.224)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,588.0000	2,713.0000	4.830	0	0	0
21/07/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,542.0000	2,666.0000	4.878	0	0	0
21/07/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,310.0000	4,445.0000	3.132	0	0	0
21/07/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	114.0000	101.0000	(11.404)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	104.0000	92.0000	(11.538)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	93.0000	82.0000	(11.828)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,092.0000	5,228.0000	2.671	0	0	0
21/07/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
21/07/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,924.0000	1,790.0000	(6.965)	0	0	0
21/07/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,632.0000	3,764.0000	3.634	0	0	0
21/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	130.0000	114.0000	(12.308)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	178.0000	156.0000	(12.360)	0	0	0
21/07/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	22.0000	30.0000	36.364	0	0	0
21/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,554.0000	1,665.0000	7.143	0	0	0
21/07/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	571.0000	645.0000	12.960	0	0	0
21/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	248.0000	219.0000	(11.694)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,995.0000	2,114.0000	5.965	0	0	0
21/07/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	151.0000	133.0000	(11.921)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,086.0000	2,206.0000	5.753	0	0	0
21/07/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	213.0000	255.0000	19.718	0	0	0
21/07/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/07/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/07/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	374.0000	329.0000	(12.032)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	255.0000	225.0000	(11.765)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,682.0000	5,820.0000	2.429	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	363.0000	319.0000	(12.121)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	187.0000	165.0000	(11.765)	0	0	0
21/07/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/07/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	454.0000	399.0000	(12.115)	0	0	0
21/07/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	947.0000	1,041.0000	9.926	0	0	0
21/07/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	93.0000	82.0000	(11.828)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,062.0000	1,159.0000	9.134	0	0	0
21/07/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,177.0000	2,297.0000	5.512	0	0	0
21/07/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,405.0000	3,264.0000	(4.141)	0	0	0
21/07/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,364.0000	2,223.0000	(5.964)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,554.0000	1,665.0000	7.143	0	0	0
21/07/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,450.0000	2,573.0000	5.020	0	0	0
21/07/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
21/07/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,901.0000	4,760.0000	(2.877)	0	0	0
21/07/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,425.0000	1,300.0000	(8.772)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	112.0000	99.0000	(11.607)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,153.0000	3,282.0000	4.091	0	0	0
21/07/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,391.0000	3,523.0000	3.893	0	0	0
21/07/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,651.0000	4,787.0000	2.924	0	0	0
21/07/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	206.0000	183.0000	(11.165)	0	0	0
21/07/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,113.0000	7,253.0000	1.968	0	0	0
21/07/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,413.0000	2,273.0000	(5.802)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,436.0000	5,573.0000	2.520	0	0	0
21/07/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,602.0000	4,738.0000	2.955	0	0	0
21/07/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	231.0000	275.0000	19.048	0	0	0
21/07/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,138.0000	1,028.0000	(9.666)	0	0	0
21/07/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
21/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	399.0000	350.0000	(12.281)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	192.0000	170.0000	(11.458)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	294.0000	259.0000	(11.905)	0	0	0
21/07/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	933.0000	834.0000	(10.611)	0	0	0
21/07/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	40.0000	51.0000	27.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,256.0000	3,115.0000	(4.330)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	136.0000	168.0000	23.529	0	0	0
21/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,512.0000	1,385.0000	(8.399)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	458.0000	521.0000	13.755	0	0	0
21/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	114.0000	101.0000	(11.404)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,248.0000	3,378.0000	4.002	0	0	0
21/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,691.0000	1,561.0000	(7.688)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	255.0000	225.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,462.0000	2,322.0000	(5.686)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,597.0000	1,709.0000	7.013	0	0	0
21/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	99.0000	88.0000	(11.111)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	82.0000	72.0000	(12.195)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	965.0000	864.0000	(10.466)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,220.0000	1,323.0000	8.443	0	0	0
21/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	60.0000	75.0000	25.000	0	0	0
21/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	120.0000	106.0000	(11.667)	0	0	17,961
21/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	97.0000	86.0000	(11.340)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,040.0000	2,160.0000	5.882	0	0	0
21/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,439.0000	3,571.0000	3.838	0	0	0
21/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,584.0000	3,716.0000	3.683	0	0	0
21/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,905.0000	2,023.0000	6.194	0	0	0
21/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	321.0000	282.0000	(12.150)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	334.0000	387.0000	15.868	0	0	0
21/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,869.0000	2,996.0000	4.427	0	0	0
21/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,023.0000	1,119.0000	9.384	0	0	0
21/07/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,296.0000	3,426.0000	3.944	0	0	0
21/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,963.0000	3,091.0000	4.320	0	0	0
21/07/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,536.0000	3,668.0000	3.733	0	0	0
21/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,343.0000	1,449.0000	7.893	0	0	0
21/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,140.0000	1,240.0000	8.772	0	0	0
21/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	28,101
21/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,040.0000	2,160.0000	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,681.0000	2,807.0000	4.700	0	0	0
21/07/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,105.0000	3,234.0000	4.155	0	0	0
21/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	341.0000	300.0000	(12.023)	0	0	0
21/07/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	73.0000	90.0000	23.288	0	0	0
21/07/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	785.0000	697.0000	(11.210)	0	0	0
21/07/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	838.0000	926.0000	10.501	0	0	0
21/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	192.0000	170.0000	(11.458)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,916.0000	3,044.0000	4.390	0	0	0
21/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	133.0000	117.0000	(12.030)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,680.0000	3,813.0000	3.614	0	0	0
21/07/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	117.0000	103.0000	(11.966)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,344.0000	3,474.0000	3.888	0	0	0
21/07/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,288.0000	5,425.0000	2.591	0	0	0
21/07/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,732.0000	5,870.0000	2.408	0	0	0
21/07/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	406.0000	465.0000	14.532	0	0	0
21/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	294.0000	259.0000	(11.905)	0	0	0
21/07/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,426.0000	1,535.0000	7.644	0	0	0
21/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,010.0000	3,139.0000	4.286	0	0	0
21/07/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	95.0000	84.0000	(11.579)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
21/07/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	229.0000	202.0000	(11.790)	0	0	0
21/07/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	250.0000	296.0000	18.400	0	0	0
21/07/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,816.0000	1,932.0000	6.388	0	0	0
21/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,860.0000	1,978.0000	6.344	0	0	0
21/07/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	144.0000	126.0000	(12.500)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,222.0000	2,342.0000	5.401	0	0	0
21/07/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,895.0000	5,032.0000	2.799	0	0	0
21/07/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	277.0000	244.0000	(11.913)	0	0	0
21/07/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	998.0000	895.0000	(10.321)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	91.0000	80.0000	(12.088)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
21/07/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	44.0000	56.0000	27.273	0	0	0
21/07/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	12.0000	14.0000	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
21/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,068.0000	4,201.0000	3.269	0	0	0
21/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,100.0000	1,200.0000	9.091	0	0	0
21/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	107.0000	94.0000	(12.150)	0	0	0
21/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,386.0000	5,524.0000	2.562	0	0	0
21/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	707.0000	625.0000	(11.598)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,407.0000	4,542.0000	3.063	0	0	0
21/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,455.0000	3,314.0000	(4.081)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	484.0000	426.0000	(11.983)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,727.0000	1,842.0000	6.659	0	0	0
21/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,023.0000	1,119.0000	9.384	0	0	0
21/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	733.0000	816.0000	11.323	0	0	0
21/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	286.0000	251.0000	(12.238)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,153.0000	3,282.0000	4.091	0	0	0
21/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	229.0000	202.0000	(11.790)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	902.0000	805.0000	(10.754)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	469.0000	412.0000	(12.154)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	871.0000	777.0000	(10.792)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	386.0000	339.0000	(12.176)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,384.0000	1,492.0000	7.803	0	0	0
21/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	104.0000	92.0000	(11.538)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,728.0000	3,861.0000	3.568	0	0	0
21/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,216.0000	2,076.0000	(6.318)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	374.0000	329.0000	(12.032)	0	0	0
21/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,361.0000	7,501.0000	1.902	0	0	0
21/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,358.0000	2,480.0000	5.174	0	0	0
21/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,632.0000	3,764.0000	3.634	0	0	0
21/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,963.0000	3,091.0000	4.320	0	0	0
21/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	97.0000	117.0000	20.619	0	0	0
21/07/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	767.0000	852.0000	11.082	0	0	0
21/07/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	985.0000	1,080.0000	9.645	0	0	0
21/07/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	196.0000	236.0000	20.408	0	0	0
21/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,298.0000	1,176.0000	(9.399)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,404.0000	2,527.0000	5.116	0	0	0
21/07/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,825.0000	3,959.0000	3.503	0	0	0
21/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,601.0000	1,472.0000	(8.057)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
21/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,771.0000	1,887.0000	6.550	0	0	0
21/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,200.0000	3,330.0000	4.063	0	0	0
21/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	169.0000	148.0000	(12.426)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,874.0000	4,007.0000	3.433	0	0	0
21/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	331.0000	291.0000	(12.085)	0	0	17,961
21/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,760.0000	2,619.0000	(5.109)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	164.0000	144.0000	(12.195)	0	0	0
21/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	303.0000	266.0000	(12.211)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,727.0000	1,842.0000	6.659	0	0	0
21/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	49.0000	62.0000	26.531	0	0	0
21/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,180.0000	1,281.0000	8.559	0	0	0
21/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,754.0000	3,612.0000	(3.783)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,728.0000	2,854.0000	4.619	0	0	0
21/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	173.0000	152.0000	(12.139)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	290.0000	340.0000	17.241	0	0	0
21/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	223.0000	197.0000	(11.659)	0	0	28,101
21/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,511.0000	1,621.0000	7.280	0	0	0
21/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	62.0000	54.0000	(12.903)	0	0	0
21/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,880.0000	6,018.0000	2.347	0	0	0
21/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	842.0000	749.0000	(11.045)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,635.0000	2,760.0000	4.744	0	0	0
21/07/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	183.0000	161.0000	(12.022)	0	0	0
21/07/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
21/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,749.0000	4,885.0000	2.864	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	759.0000	672.0000	(11.462)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,206.0000	3,065.0000	(4.398)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	425.0000	373.0000	(12.235)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	262.0000	231.0000	(11.832)	0	0	0
21/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	381.0000	438.0000	14.961	0	0	0
21/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	357.0000	412.0000	15.406	0	0	0
21/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,846.0000	4,983.0000	2.827	0	0	0
21/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,737.0000	1,606.0000	(7.542)	0	0	0
21/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	874.0000	964.0000	10.297	0	0	0
21/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,950.0000	2,069.0000	6.103	0	0	0
21/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	136.0000	120.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	241.0000	213.0000	(11.618)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,265.0000	2,125.0000	(6.181)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,710.0000	2,569.0000	(5.203)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	277.0000	244.0000	(11.913)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	201.0000	178.0000	(11.443)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,116.0000	4,250.0000	3.256	0	0	0
21/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	180.0000	218.0000	21.111	0	0	0
21/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,313.0000	2,434.0000	5.231	0	0	0
21/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,267.0000	2,388.0000	5.337	0	0	0
21/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	223.0000	197.0000	(11.659)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	165.0000	200.0000	21.212	0	0	0
21/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
21/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,031.0000	927.0000	(10.087)	0	0	0
21/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	178.0000	156.0000	(12.360)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,140.0000	1,240.0000	8.772	0	0	0
21/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,534.0000	5,672.0000	2.494	0	0	0
21/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	431.0000	492.0000	14.153	0	0	0
21/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	88.0000	107.0000	21.591	0	0	0
21/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	25.0000	34.0000	36.000	0	0	0
21/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,107.0000	2,966.0000	(4.538)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	733.0000	648.0000	(11.596)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,646.0000	1,516.0000	(7.898)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,340.0000	1,217.0000	(9.179)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,876.0000	1,743.0000	(7.090)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,101.0000	993.0000	(9.809)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,450.0000	2,573.0000	5.020	0	0	0
21/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
21/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,117.0000	1,979.0000	(6.519)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	20.0000	27.0000	35.000	0	0	0
21/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
21/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,830.0000	5,969.0000	2.384	0	0	0
21/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	683.0000	602.0000	(11.859)	0	0	0
21/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,066.0000	960.0000	(9.944)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,859.0000	2,718.0000	(4.932)	0	0	0
21/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	150.0000	184.0000	22.667	0	0	0
21/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,177.0000	2,297.0000	5.512	0	0	0
21/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	151.0000	133.0000	(11.921)	0	0	0
21/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
21/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
21/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
21/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,102.0000	3,961.0000	(3.437)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,783.0000	1,651.0000	(7.403)	0	0	0
21/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,301.0000	1,407.0000	8.148	0	0	0
21/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	130.0000	114.0000	(12.308)	0	0	0
21/07/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,944.0000	5,081.0000	2.771	0	0	0
21/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,640.0000	1,753.0000	6.890	0	0	0
21/07/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,908.0000	2,767.0000	(4.849)	0	0	0
21/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,853.0000	3,712.0000	(3.659)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
21/07/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,042.0000	5,179.0000	2.717	0	0	0
21/07/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	5,929.0000	6,067.0000	2.328	0	0	0
21/07/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,301.0000	1,407.0000	8.148	0	0	0
21/07/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,213.0000	4,347.0000	3.181	0	0	0
21/07/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,131.0000	2,251.0000	5.631	0	0	0
21/07/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	910.0000	1,002.0000	10.110	0	0	0
21/07/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	7,808.0000	7,948.0000	1.793	0	0	0
21/07/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
21/07/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,561.0000	2,421.0000	(5.467)	0	0	0
21/07/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	1,217.0000	1,099.0000	(9.696)	0	0	0
21/07/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	303.0000	266.0000	(12.211)	0	0	0
21/07/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,077.0000	6,215.0000	2.271	0	0	0
21/07/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,239.0000	5,376.0000	2.615	0	0	0
21/07/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	115.0000	140.0000	21.739	0	0	0
21/07/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,971.0000	1,837.0000	(6.799)	0	0	0
21/07/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	7,907.0000	8,048.0000	1.783	0	0	0
21/07/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	126.0000	111.0000	(11.905)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,771.0000	1,887.0000	6.550	0	0	0
21/07/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
21/07/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,554.0000	3,413.0000	(3.967)	0	0	0
21/07/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/07/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	412.0000	362.0000	(12.136)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,916.0000	3,044.0000	4.390	0	0	0
21/07/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,704.0000	3,562.0000	(3.834)	0	0	0
21/07/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/07/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	120.0000	106.0000	(11.667)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,141.0000	5,278.0000	2.665	0	0	0
21/07/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,869.0000	2,996.0000	4.427	0	0	0
21/07/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
21/07/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/07/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,274.0000	6,412.0000	2.200	0	0	0
21/07/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,798.0000	4,934.0000	2.835	0	0	0
21/07/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,775.0000	2,902.0000	4.577	0	0	0
21/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	341.0000	300.0000	(12.023)	0	0	0
21/07/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,660.0000	2,520.0000	(5.263)	0	0	0
21/07/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,256.0000	8,396.0000	1.696	0	0	0
21/07/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
21/07/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	117.0000	103.0000	(11.966)	0	0	0
21/07/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
21/07/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	321.0000	282.0000	(12.150)	0	0	0
21/07/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,220.0000	1,323.0000	8.443	0	0	0
21/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/07/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,654.0000	3,513.0000	(3.859)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,190.0000	5,327.0000	2.640	0	0	0
21/07/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,611.0000	2,470.0000	(5.400)	0	0	0
21/07/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
21/07/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,372.0000	6,511.0000	2.181	0	0	0
21/07/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,604.0000	3,463.0000	(3.912)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,950.0000	2,069.0000	6.103	0	0	0
21/07/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,355.0000	8,496.0000	1.688	0	0	0
21/07/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	201.0000	178.0000	(11.443)	0	0	0
21/07/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,175.0000	6,313.0000	2.235	0	0	0
21/07/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	235.0000	207.0000	(11.915)	0	0	0
21/07/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/07/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,684.0000	1,798.0000	6.770	0	0	0
21/07/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,468.0000	1,342.0000	(8.583)	0	0	0
21/07/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,903.0000	3,762.0000	(3.613)	0	0	0
21/07/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,156.0000	8,297.0000	1.729	0	0	0
21/07/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
21/07/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,958.0000	2,817.0000	(4.767)	0	0	0
21/07/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	67.0000	82.0000	22.388	0	0	0
21/07/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,803.0000	3,662.0000	(3.708)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	35.0000	46.0000	31.429	0	0	0
21/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	32.0000	42.0000	31.250	0	0	0
21/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,202.0000	4,061.0000	(3.356)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,809.0000	2,668.0000	(5.020)	0	0	0
21/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,953.0000	3,811.0000	(3.592)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,359.0000	4,493.0000	3.074	0	0	0
21/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,830.0000	1,697.0000	(7.268)	0	0	0
21/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,305.0000	8,446.0000	1.698	0	0	0
21/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,057.0000	8,197.0000	1.738	0	0	0
21/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
21/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,323.0000	6,461.0000	2.183	0	0	0
21/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,126.0000	6,264.0000	2.253	0	0	0
21/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
21/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,003.0000	3,861.0000	(3.547)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	28.0000	37.0000	32.143	0	0	0
21/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,106.0000	8,247.0000	1.739	0	0	0
21/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,007.0000	8,147.0000	1.748	0	0	0
21/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,028.0000	6,166.0000	2.289	0	0	0
21/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	17.0000	24.0000	41.176	0	0	0
21/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,008.0000	2,867.0000	(4.688)	0	0	0
21/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,019.0000	1,884.0000	(6.686)	0	0	0
21/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/07/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	270.0000	317.0000	17.407	0	0	0
21/07/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0
21/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,971.0000	4,104.0000	3.349	0	0	0
21/07/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	0.0000	1,136.0000	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
21/07/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	0.0000	4,011.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	0.0000	2,026.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	0.0000	7,998.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	0.0000	66.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	0.0000	127.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	0.0000	4,056.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
21/07/2009	\$ / R	2010/06/14			Currency Future	8.4365	8.2932	(1.699)	0.0000	0.0000	0
21/07/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	928.0000	1,013.0000	9.159	0	0	0
21/07/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	763.0000	686.0000	(10.092)	0	0	0
21/07/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	315.0000	284.0000	(9.841)	0	0	0
21/07/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	305.0000	353.0000	15.738	0	0	0
21/07/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	628.0000	564.0000	(10.191)	0	0	0
21/07/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	611.0000	549.0000	(10.147)	0	0	0
21/07/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	1,012.0000	919.0000	(9.190)	0	0	0
21/07/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,352.0000	7,492.0000	1.904	0	0	0
21/07/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,989.0000	1,856.0000	(6.687)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,261.0000	1,358.0000	7.692	0	0	0
21/07/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	682.0000	613.0000	(10.117)	0	0	0
21/07/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	825.0000	906.0000	9.818	0	0	0
21/07/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
21/07/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	387.0000	347.0000	(10.336)	0	0	0
21/07/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	792.0000	871.0000	9.975	0	0	0
21/07/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	326.0000	376.0000	15.337	0	0	0
21/07/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,445.0000	3,302.0000	(4.151)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	447.0000	402.0000	(10.067)	0	0	0
21/07/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	564.0000	506.0000	(10.284)	0	0	0
21/07/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	646.0000	580.0000	(10.217)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	470.0000	422.0000	(10.213)	0	0	21,978
21/07/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	378.0000	339.0000	(10.317)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,419.0000	1,521.0000	7.188	0	0	0
21/07/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	52.0000	62.0000	19.231	0	0	0

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21/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,273.0000	1,159.0000	(8.955)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	759.0000	837.0000	10.277	0	0	0
21/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,184.0000	1,279.0000	8.024	0	0	0
21/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,922.0000	2,035.0000	5.879	0	0	0
21/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	406.0000	364.0000	(10.345)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	204.0000	183.0000	(10.294)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	186.0000	216.0000	16.129	0	0	0
21/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,379.0000	1,480.0000	7.324	0	0	0
21/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,300.0000	1,399.0000	7.615	0	0	0
21/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,768.0000	2,890.0000	4.408	0	0	0
21/07/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	695.0000	770.0000	10.791	0	0	0
21/07/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	663.0000	596.0000	(10.106)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,666.0000	1,774.0000	6.483	0	0	0
21/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	309.0000	278.0000	(10.032)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	785.0000	706.0000	(10.064)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,876.0000	6,014.0000	2.349	0	0	0
21/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,500.0000	1,604.0000	6.933	0	0	0
21/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	859.0000	941.0000	9.546	0	0	0
21/07/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	727.0000	803.0000	10.454	0	0	0
21/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	352.0000	317.0000	(9.943)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,071.0000	975.0000	(8.964)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	265.0000	310.0000	16.981	0	0	0
21/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,997.0000	3,122.0000	4.171	0	0	0
21/07/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,105.0000	7,244.0000	1.956	0	0	0
21/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,558.0000	3,687.0000	3.626	0	0	0
21/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	416.0000	373.0000	(10.337)	0	0	2,557
21/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,500.0000	1,604.0000	6.933	0	0	0
21/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	436.0000	392.0000	(10.092)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	309.0000	278.0000	(10.032)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,102.0000	1,003.0000	(8.984)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
21/07/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	145.0000	130.0000	(10.345)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,922.0000	2,035.0000	5.879	0	0	0
21/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,766.0000	1,636.0000	(7.361)	0	0	0
21/07/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,178.0000	4,310.0000	3.159	0	0	0
21/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,363.0000	2,480.0000	4.951	0	0	0
21/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	426.0000	382.0000	(10.329)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	184.0000	165.0000	(10.326)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,631.0000	5,768.0000	2.433	0	0	0
21/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	153.0000	175.0000	14.379	0	0	0
21/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	459.0000	412.0000	(10.240)	0	0	0
21/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	239.0000	214.0000	(10.460)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	284.0000	331.0000	16.549	0	0	0
21/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	79.0000	93.0000	17.722	0	0	0
21/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,937.0000	4,793.0000	(2.917)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	188.0000	168.0000	(10.638)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,222.0000	1,318.0000	7.856	0	0	0
21/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,541.0000	1,646.0000	6.814	0	0	0
21/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,452.0000	2,570.0000	4.812	0	0	0
21/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	322.0000	290.0000	(9.938)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,951.0000	3,075.0000	4.202	0	0	0
21/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	387.0000	347.0000	(10.336)	0	0	0
21/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	290.0000	261.0000	(10.000)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	548.0000	613.0000	11.861	0	0	0
21/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,041.0000	946.0000	(9.126)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	576.0000	643.0000	11.632	0	0	0
21/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,053.0000	2,168.0000	5.602	0	0	0
21/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	250.0000	223.0000	(10.800)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,836.0000	1,947.0000	6.046	0	0	0
21/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,852.0000	4,987.0000	2.782	0	0	0
21/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	635.0000	705.0000	11.024	0	0	0
21/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	262.0000	234.0000	(10.687)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	721.0000	648.0000	(10.125)	0	0	0
21/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,275.0000	2,391.0000	5.099	0	0	0
21/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,891.0000	4,022.0000	3.367	0	0	0
21/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,390.0000	1,269.0000	(8.705)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	272.0000	245.0000	(9.926)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	521.0000	468.0000	(10.173)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	416.0000	373.0000	(10.337)	0	0	26,596
21/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,186.0000	2,302.0000	5.306	0	0	0
21/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	127.0000	115.0000	(9.449)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,035.0000	1,125.0000	8.696	0	0	0
21/07/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,624.0000	1,731.0000	6.589	0	0	0
21/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	329.0000	297.0000	(9.726)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	345.0000	310.0000	(10.145)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	595.0000	534.0000	(10.252)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	361.0000	324.0000	(10.249)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,793.0000	1,903.0000	6.135	0	0	0
21/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,708.0000	1,817.0000	6.382	0	0	0
21/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,658.0000	4,792.0000	2.877	0	0	0
21/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	278.0000	251.0000	(9.712)	0	0	0
21/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,843.0000	3,974.0000	3.409	0	0	0
21/07/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	893.0000	977.0000	9.406	0	0	0
21/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	95.0000	86.0000	(9.474)	0	0	0
21/07/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,700.0000	3,830.0000	3.514	0	0	0
21/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	137.0000	123.0000	(10.219)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	483.0000	433.0000	(10.352)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	142.0000	128.0000	(9.859)	0	0	21,978
21/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,146.0000	1,240.0000	8.202	0	0	0
21/07/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,605.0000	3,735.0000	3.606	0	0	0
21/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,197.0000	3,054.0000	(4.473)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,464.0000	2,324.0000	(5.682)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,379.0000	1,480.0000	7.324	0	0	0
21/07/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
21/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,552.0000	1,427.0000	(8.054)	0	0	0
21/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	233.0000	209.0000	(10.300)	0	0	0
21/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,130.0000	4,262.0000	3.196	0	0	0
21/07/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,687.0000	4,544.0000	(3.051)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	116.0000	134.0000	15.517	0	0	0
21/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,109.0000	1,201.0000	8.296	0	0	0
21/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,339.0000	1,439.0000	7.468	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	166.0000	149.0000	(10.241)	0	0	0
21/07/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
21/07/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	963.0000	1,050.0000	9.034	0	0	0
21/07/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,319.0000	2,435.0000	5.002	0	0	0
21/07/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	256.0000	229.0000	(10.547)	0	0	0
21/07/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,142.0000	2,258.0000	5.415	0	0	0
21/07/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,289.0000	5,425.0000	2.571	0	0	0
21/07/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	396.0000	356.0000	(10.101)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	508.0000	456.0000	(10.236)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,460.0000	1,562.0000	6.986	0	0	0
21/07/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	110.0000	99.0000	(10.000)	0	0	0
21/07/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,226.0000	4,358.0000	3.124	0	0	0
21/07/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	369.0000	332.0000	(10.027)	0	0	0
21/07/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,009.0000	2,124.0000	5.724	0	0	0
21/07/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	112.0000	101.0000	(9.821)	0	0	0
21/07/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	143.0000	164.0000	14.685	0	0	0
21/07/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	579.0000	520.0000	(10.190)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,583.0000	1,688.0000	6.633	0	0	0
21/07/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,273.0000	4,406.0000	3.113	0	0	0
21/07/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	807.0000	727.0000	(9.913)	0	0	0
21/07/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	156.0000	141.0000	(9.615)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	495.0000	444.0000	(10.303)	0	0	0
21/07/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/07/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,429.0000	1,307.0000	(8.537)	0	0	0
21/07/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	904.0000	818.0000	(9.513)	0	0	0
21/07/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
21/07/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	520.0000	584.0000	12.308	0	0	0
21/07/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,901.0000	2,760.0000	(4.860)	0	0	0
21/07/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,319.0000	2,180.0000	(5.994)	0	0	0
21/07/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	417.0000	474.0000	13.669	0	0	0
21/07/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,229.0000	3,356.0000	3.933	0	0	0
21/07/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,750.0000	1,860.0000	6.286	0	0	0
21/07/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,891.0000	3,748.0000	(3.675)	0	0	0
21/07/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
21/07/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	108.0000	125.0000	15.741	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,497.0000	2,616.0000	4.766	0	0	0
21/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	117.0000	105.0000	(10.256)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	337.0000	303.0000	(10.089)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
21/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	169.0000	152.0000	(10.059)	0	0	0
21/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	129.0000	117.0000	(9.302)	0	0	29,153
21/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
21/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	272.0000	245.0000	(9.926)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	57.0000	68.0000	19.298	0	0	0
21/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,544.0000	3,401.0000	(4.035)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,370.0000	3,497.0000	3.769	0	0	0
21/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	81.0000	73.0000	(9.877)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,338.0000	5,474.0000	2.548	0	0	0
21/07/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	296.0000	267.0000	(9.797)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,133.0000	1,033.0000	(8.826)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
21/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,321.0000	4,454.0000	3.078	0	0	0
21/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,094.0000	5,230.0000	2.670	0	0	0
21/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,143.0000	5,279.0000	2.644	0	0	0
21/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,943.0000	1,811.0000	(6.794)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,560.0000	2,420.0000	(5.469)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,246.0000	3,104.0000	(4.375)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,183.0000	3,309.0000	3.959	0	0	0
21/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	106.0000	95.0000	(10.377)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	549.0000	493.0000	(10.200)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	246.0000	290.0000	17.886	0	0	0
21/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,136.0000	3,262.0000	4.018	0	0	0
21/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	108.0000	97.0000	(10.185)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,271.0000	2,132.0000	(6.121)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,594.0000	1,468.0000	(7.905)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,121.0000	6,259.0000	2.255	0	0	0
21/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,369.0000	4,502.0000	3.044	0	0	0
21/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	173.0000	155.0000	(10.405)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,311.0000	1,192.0000	(9.077)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	25.0000	29.0000	16.000	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
21/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,417.0000	3,545.0000	3.746	0	0	0
21/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,072.0000	1,163.0000	8.489	0	0	0
21/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	125.0000	113.0000	(9.600)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,512.0000	2,372.0000	(5.573)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	153.0000	138.0000	(9.804)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	406.0000	364.0000	(10.345)	0	0	0
21/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,846.0000	7,987.0000	1.797	0	0	0
21/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	999.0000	1,087.0000	8.809	0	0	0
21/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,231.0000	2,346.0000	5.155	0	0	0
21/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,419.0000	1,521.0000	7.188	0	0	0
21/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,046.0000	5,181.0000	2.675	0	0	0
21/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,296.0000	3,153.0000	(4.339)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	535.0000	480.0000	(10.280)	0	0	0
21/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	267.0000	240.0000	(10.112)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,231.0000	2,346.0000	5.155	0	0	0
21/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,408.0000	2,525.0000	4.859	0	0	0
21/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,219.0000	6,357.0000	2.219	0	0	0
21/07/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,879.0000	1,991.0000	5.961	0	0	0
21/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,938.0000	4,070.0000	3.352	0	0	0
21/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	393.0000	449.0000	14.249	0	0	0
21/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,470.0000	1,347.0000	(8.367)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
21/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,240.0000	5,377.0000	2.615	0	0	0
21/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
21/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	267.0000	240.0000	(10.112)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	77.0000	70.0000	(9.091)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,170.0000	6,308.0000	2.237	0	0	0
21/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,044.0000	8,184.0000	1.740	0	0	0
21/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	200.0000	179.0000	(10.500)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,636.0000	1,509.0000	(7.763)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,323.0000	3,450.0000	3.822	0	0	0
21/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,494.0000	3,351.0000	(4.093)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,072.0000	6,210.0000	2.273	0	0	0
21/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,814.0000	2,936.0000	4.335	0	0	0
21/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	930.0000	842.0000	(9.462)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	159.0000	143.0000	(10.063)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,276.0000	3,403.0000	3.877	0	0	0
21/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,803.0000	4,938.0000	2.811	0	0	0
21/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	211.0000	251.0000	18.957	0	0	0
21/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	134.0000	121.0000	(9.701)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	100.0000	116.0000	16.000	0	0	0
21/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
21/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	163.0000	146.0000	(10.429)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,941.0000	3,798.0000	(3.629)	0	0	0
21/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	244.0000	218.0000	(10.656)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,198.0000	1,094.0000	(8.681)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	133.0000	154.0000	15.789	0	0	0
21/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,090.0000	3,215.0000	4.045	0	0	0
21/07/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,189.0000	4,047.0000	(3.390)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	494.0000	556.0000	12.551	0	0	0
21/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	121.0000	109.0000	(9.917)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,706.0000	2,565.0000	(5.211)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,950.0000	2,809.0000	(4.780)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,367.0000	2,228.0000	(5.872)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,176.0000	2,037.0000	(6.388)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,693.0000	3,550.0000	(3.872)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,165.0000	1,063.0000	(8.755)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,345.0000	3,203.0000	(4.245)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,139.0000	3,997.0000	(3.431)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	176.0000	158.0000	(10.227)	0	0	0
21/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	33.0000	30.0000	(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
21/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,905.0000	3,029.0000	4.269	0	0	0
21/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,224.0000	2,085.0000	(6.250)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	228.0000	270.0000	18.421	0	0	0
21/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	192.0000	172.0000	(10.417)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,350.0000	1,230.0000	(8.889)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	879.0000	794.0000	(9.670)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
21/07/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	830.0000	749.0000	(9.759)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
21/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	164.0000	187.0000	14.024	0	0	0
21/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	442.0000	501.0000	13.348	0	0	0
21/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	175.0000	199.0000	13.714	0	0	0
21/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
21/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	42.0000	48.0000	14.286	0	0	0
21/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,792.0000	3,649.0000	(3.771)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
21/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	337.0000	303.0000	(10.089)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	467.0000	528.0000	13.062	0	0	0
21/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,369.0000	4,502.0000	3.044	0	0	0
21/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	854.0000	771.0000	(9.719)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,317.0000	6,456.0000	2.200	0	0	0
21/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,748.0000	3,878.0000	3.469	0	0	0
21/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
21/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	742.0000	667.0000	(10.108)	0	0	0
21/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,750.0000	1,860.0000	6.286	0	0	0
21/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,707.0000	4,841.0000	2.847	0	0	0
21/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	605.0000	673.0000	11.240	0	0	0
21/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,836.0000	1,947.0000	6.046	0	0	0
21/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
21/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,925.0000	6,063.0000	2.329	0	0	0
21/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	322.0000	290.0000	(9.938)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,997.0000	5,133.0000	2.722	0	0	0
21/07/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,097.0000	2,213.0000	5.532	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,497.0000	2,616.0000	4.766	0	0	0
21/07/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,390.0000	8,530.0000	1.669	0	0	0
21/07/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
21/07/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	284.0000	256.0000	(9.859)	0	0	0
21/07/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	106.0000	95.0000	(10.377)	0	0	0
21/07/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,034.0000	4,166.0000	3.272	0	0	0
21/07/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
21/07/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	102.0000	92.0000	(9.804)	0	0	0
21/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,186.0000	2,302.0000	5.306	0	0	0
21/07/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,317.0000	6,456.0000	2.200	0	0	0
21/07/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,465.0000	4,599.0000	3.001	0	0	0
21/07/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,417.0000	4,550.0000	3.011	0	0	0
21/07/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	233.0000	209.0000	(10.300)	0	0	0
21/07/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,192.0000	8,332.0000	1.709	0	0	0
21/07/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,416.0000	6,554.0000	2.151	0	0	0
21/07/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	3,147.0000	3,005.0000	(4.512)	0	0	0
21/07/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	119.0000	107.0000	(10.084)	0	0	0
21/07/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,587.0000	2,707.0000	4.639	0	0	0
21/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	329.0000	297.0000	(9.726)	0	0	0
21/07/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
21/07/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
21/07/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,708.0000	1,817.0000	6.382	0	0	0
21/07/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,291.0000	8,431.0000	1.689	0	0	0
21/07/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,755.0000	4,889.0000	2.818	0	0	0
21/07/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,810.0000	1,679.0000	(7.238)	0	0	0
21/07/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	345.0000	310.0000	(10.145)	0	0	0
21/07/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
21/07/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,755.0000	2,614.0000	(5.118)	0	0	0
21/07/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,082.0000	4,214.0000	3.234	0	0	0
21/07/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
21/07/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,742.0000	3,599.0000	(3.821)	0	0	0
21/07/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/07/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	223.0000	200.0000	(10.314)	0	0	0
21/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,793.0000	1,903.0000	6.135	0	0	0
21/07/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,803.0000	2,662.0000	(5.030)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,966.0000	2,079.0000	5.748	0	0	0
21/07/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	5,974.0000	6,112.0000	2.310	0	0	0
21/07/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/07/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
21/07/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	302.0000	272.0000	(9.934)	0	0	0
21/07/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	7,945.0000	8,086.0000	1.775	0	0	0
21/07/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	91.0000	83.0000	(8.791)	0	0	0
21/07/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	73.0000	86.0000	17.808	0	0	0
21/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,142.0000	2,258.0000	5.415	0	0	0
21/07/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
21/07/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
21/07/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	67.0000	80.0000	19.403	0	0	0
21/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	278.0000	251.0000	(9.712)	0	0	0
21/07/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,854.0000	1,723.0000	(7.066)	0	0	0
21/07/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
21/07/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	2,129.0000	1,992.0000	(6.435)	0	0	0
21/07/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	3,098.0000	2,956.0000	(4.584)	0	0	0
21/07/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,795.0000	3,926.0000	3.452	0	0	0
21/07/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
21/07/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	2,859.0000	2,982.0000	4.302	0	0	0
21/07/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
21/07/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,842.0000	3,699.0000	(3.722)	0	0	0
21/07/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	2,034.0000	1,901.0000	(6.539)	0	0	0
21/07/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,852.0000	2,711.0000	(4.944)	0	0	0
21/07/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
21/07/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,143.0000	8,283.0000	1.719	0	0	0
21/07/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	4,090.0000	3,947.0000	(3.496)	0	0	0
21/07/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	132.0000	119.0000	(9.848)	0	0	0
21/07/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	228.0000	204.0000	(10.526)	0	0	0
21/07/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
21/07/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
21/07/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,542.0000	2,661.0000	4.681	0	0	0
21/07/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
21/07/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,898.0000	1,767.0000	(6.902)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,367.0000	6,505.0000	2.167	0	0	0
21/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	196.0000	175.0000	(10.714)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,999.0000	2,858.0000	(4.702)	0	0	0
21/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	62.0000	74.0000	19.355	0	0	0
21/07/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,340.0000	8,481.0000	1.691	0	0	0
21/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/07/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,991.0000	3,848.0000	(3.583)	0	0	0
21/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,094.0000	8,234.0000	1.730	0	0	0
21/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	347.0000	400.0000	15.274	0	0	0
21/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	984.0000	893.0000	(9.248)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	180.0000	162.0000	(10.000)	0	0	0
21/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	123.0000	111.0000	(9.756)	0	0	0
21/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
21/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,949.0000	5,084.0000	2.728	0	0	0
21/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	86.0000	100.0000	16.279	0	0	0
21/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,722.0000	1,594.0000	(7.433)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
21/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,643.0000	3,500.0000	(3.925)	0	0	0
21/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	370.0000	424.0000	14.595	0	0	0
21/07/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	956.0000	867.0000	(9.310)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,657.0000	2,517.0000	(5.269)	0	0	0
21/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,986.0000	4,118.0000	3.312	0	0	0
21/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
21/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,043.0000	3,168.0000	4.108	0	0	0
21/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,679.0000	1,551.0000	(7.624)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,593.0000	3,451.0000	(3.952)	0	0	0
21/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
21/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,609.0000	2,468.0000	(5.404)	0	0	0
21/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
21/07/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	0.0000	30.0000	100.000	0	0	0
21/07/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	0.0000	8,036.0000	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
21/07/2009	£ / R	2009/09/14			Currency Future	13.2151	12.9786	(1.790)	13.4900	13.0000	22,328
21/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
21/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	326.0000	440.0000	34.969	0	0	0
21/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,696.0000	1,464.0000	(13.679)	0	0	0
21/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	153.0000	221.0000	44.444	0	0	0
21/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,808.0000	3,040.0000	8.262	0	0	0
21/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,065.0000	1,261.0000	18.404	0	0	0
21/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,790.0000	6,025.0000	4.059	0	0	0
21/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,936.0000	8,173.0000	2.986	0	0	0
21/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	441.0000	319.0000	(27.664)	0	0	0
21/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,675.0000	2,441.0000	(8.748)	0	0	0
21/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,907.0000	3,139.0000	7.981	0	0	0
21/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,939.0000	6,175.0000	3.974	0	0	0
21/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	280.0000	380.0000	35.714	0	0	0
21/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,577.0000	2,342.0000	(9.119)	0	0	0
21/07/2009	£ / R	2009/09/14	10.55	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
21/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
21/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,800.0000	4,033.0000	6.132	0	0	0
21/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	906.0000	720.0000	(20.530)	0	0	0
21/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,918.0000	3,681.0000	(6.049)	0	0	0
21/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
21/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	718.0000	550.0000	(23.398)	0	0	0
21/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
21/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	130.0000	90.0000	(30.769)	0	0	0
21/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,071.0000	2,836.0000	(7.652)	0	0	0
21/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,067.0000	3,831.0000	(5.803)	0	0	0
21/07/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,669.0000	3,432.0000	(6.460)	0	0	0
21/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
21/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,940.0000	1,706.0000	(12.062)	0	0	0
21/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,887.0000	7,123.0000	3.427	0	0	0
21/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,710.0000	2,941.0000	8.524	0	0	0
21/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,787.0000	8,023.0000	3.031	0	0	0
21/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,949.0000	4,182.0000	5.900	0	0	0
21/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,565.0000	5,329.0000	(4.241)	0	0	0
21/07/2009	£ / R	2009/09/14	11.55	Put	Currency Future	30.0000	35.0000	16.667	0	0	0
21/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,357.0000	1,130.0000	(16.728)	0	0	0
21/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,219.0000	2,447.0000	10.275	0	0	0
21/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,086.0000	1,853.0000	(11.170)	0	0	0
21/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	495.0000	359.0000	(27.475)	0	0	0
21/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	219.0000	304.0000	38.813	0	0	0
21/07/2009	£ / R	2009/09/14	9.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	42.0000	51.0000	21.429	0	0	0
21/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	668.0000	836.0000	25.150	0	0	0
21/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,611.0000	2,842.0000	8.847	0	0	0
21/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	391.0000	283.0000	(27.621)	0	0	0
21/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,842.0000	1,609.0000	(12.649)	0	0	0
21/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
21/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	584.0000	433.0000	(25.856)	0	0	0
21/07/2009	£ / R	2009/09/14	17.55	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/07/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,815.0000	5,579.0000	(4.058)	0	0	0
21/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	330.0000	236.0000	(28.485)	0	0	0
21/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
21/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	497.0000	644.0000	29.577	0	0	0
21/07/2009	£ / R	2009/09/14	19.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
21/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	125.0000	187.0000	49.600	0	0	0
21/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
21/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
21/07/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,386.0000	8,622.0000	2.814	0	0	0
21/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,687.0000	7,923.0000	3.070	0	0	0
21/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	791.0000	615.0000	(22.250)	0	0	0
21/07/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,119.0000	914.0000	(18.320)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2009/09/14	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,204.0000	3,437.0000	7.272	0	0	0
21/07/2009	£ / R 2009/09/14	15.90	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
21/07/2009	£ / R 2009/09/14	10.60	Call	Currency Future	2,626.0000	2,392.0000	(8.911)	0	0	0
21/07/2009	£ / R 2009/09/14	9.40	Call	Currency Future	3,818.0000	3,582.0000	(6.181)	0	0	0
21/07/2009	£ / R 2009/09/14	20.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	£ / R 2009/09/14	12.45	Put	Currency Future	102.0000	156.0000	52.941	0	0	0
21/07/2009	£ / R 2009/09/14	10.40	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
21/07/2009	£ / R 2009/09/14	15.55	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
21/07/2009	£ / R 2009/09/14	17.00	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/07/2009	£ / R 2009/09/14	10.90	Call	Currency Future	2,331.0000	2,098.0000	(9.996)	0	0	0
21/07/2009	£ / R 2009/09/14	12.15	Put	Currency Future	54.0000	85.0000	57.407	0	0	0
21/07/2009	£ / R 2009/09/14	10.40	Call	Currency Future	2,824.0000	2,589.0000	(8.322)	0	0	0
21/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	554.0000	406.0000	(26.715)	0	0	0
21/07/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,660.0000	2,891.0000	8.684	0	0	0
21/07/2009	£ / R 2009/09/14	11.60	Call	Currency Future	1,647.0000	1,416.0000	(14.026)	0	0	0
21/07/2009	£ / R 2009/09/14	9.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/07/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,452.0000	3,685.0000	6.750	0	0	0
21/07/2009	£ / R 2009/09/14	8.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	£ / R 2009/09/14	13.35	Put	Currency Future	465.0000	608.0000	30.753	0	0	0
21/07/2009	£ / R 2009/09/14	15.85	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
21/07/2009	£ / R 2009/09/14	9.90	Call	Currency Future	3,320.0000	3,084.0000	(7.108)	0	0	0
21/07/2009	£ / R 2009/09/14	17.55	Put	Currency Future	4,346.0000	4,580.0000	5.384	0	0	0
21/07/2009	£ / R 2009/09/14	19.40	Put	Currency Future	6,189.0000	6,424.0000	3.797	0	0	0
21/07/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,366.0000	2,595.0000	9.679	0	0	0
21/07/2009	£ / R 2009/09/14	13.40	Call	Currency Future	312.0000	223.0000	(28.526)	0	0	0
21/07/2009	£ / R 2009/09/14	11.60	Put	Currency Future	32.0000	37.0000	15.625	0	0	0
21/07/2009	£ / R 2009/09/14	12.20	Call	Currency Future	0.0000	873.0000	100.000	0	0	0
21/07/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	£ / R 2009/09/14	15.55	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
21/07/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,507.0000	1,721.0000	14.200	0	0	0
21/07/2009	£ / R 2009/09/14	17.60	Put	Currency Future	4,396.0000	4,629.0000	5.300	0	0	0
21/07/2009	£ / R 2009/09/14	11.20	Put	Currency Future	0.0000	25.0000	100.000	0	0	0
21/07/2009	£ / R 2009/09/14	10.90	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
21/07/2009	£ / R 2009/09/14	21.55	Put	Currency Future	8,336.0000	8,572.0000	2.831	0	0	0
21/07/2009	£ / R 2009/09/14	8.90	Call	Currency Future	4,316.0000	4,080.0000	(5.468)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	350.0000	472.0000	34.857	0	0	0
21/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
21/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/07/2009	£ / R	2009/09/14	17.60	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/07/2009	£ / R	2009/09/14	12.20	Put	Currency Future	0.0000	95.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,700.0000	3,934.0000	6.324	0	0	0
21/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	524.0000	380.0000	(27.481)	0	0	0
21/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	415.0000	301.0000	(27.470)	0	0	0
21/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
21/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	97.0000	67.0000	(30.928)	0	0	0
21/07/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	17.20	Put	Currency Future	0.0000	4,232.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/07/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,338.0000	6,574.0000	3.724	0	0	0
21/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,710.0000	2,941.0000	8.524	0	0	0
21/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,282.0000	1,488.0000	16.069	0	0	0
21/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,388.0000	6,624.0000	3.694	0	0	0
21/07/2009	£ / R	2009/09/14	17.20	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,690.0000	5,925.0000	4.130	0	0	0
21/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	867.0000	684.0000	(21.107)	0	0	0
21/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,438.0000	6,674.0000	3.666	0	0	0
21/07/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	239.0000	327.0000	36.820	0	0	0
21/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,562.0000	2,792.0000	8.977	0	0	0
21/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	247.0000	174.0000	(29.555)	0	0	0
21/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,105.0000	3,337.0000	7.472	0	0	0
21/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	46.0000	61.0000	32.609	0	0	0
21/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	683.0000	519.0000	(24.012)	0	0	0
21/07/2009	£ / R	2009/09/14	10.60	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
21/07/2009	£ / R	2009/09/14	11.20	Call	Currency Future	0.0000	1,804.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,759.0000	2,990.0000	8.373	0	0	0
21/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	73.0000	50.0000	(31.507)	0	0	0
21/07/2009	£ / R	2009/09/14	10.20	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,887.0000	8,123.0000	2.992	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2009/09/14	12.95	Put	Currency Future	259.0000	352.0000	35.907	0	0	0
21/07/2009	£ / R 2009/09/14	18.15	Put	Currency Future	4,942.0000	5,177.0000	4.755	0	0	0
21/07/2009	£ / R 2009/09/14	16.05	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
21/07/2009	£ / R 2009/09/14	13.60	Put	Currency Future	632.0000	796.0000	25.949	0	0	0
21/07/2009	£ / R 2009/09/14	11.00	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
21/07/2009	£ / R 2009/09/14	12.70	Put	Currency Future	168.0000	241.0000	43.452	0	0	0
21/07/2009	£ / R 2009/09/14	10.20	Call	Currency Future	0.0000	2,786.0000	100.000	0	0	0
21/07/2009	£ / R 2009/09/14	13.30	Call	Currency Future	349.0000	251.0000	(28.080)	0	0	0
21/07/2009	£ / R 2009/09/14	12.50	Call	Currency Future	828.0000	649.0000	(21.618)	0	0	0
21/07/2009	£ / R 2009/09/14	18.60	Put	Currency Future	5,391.0000	5,626.0000	4.359	0	0	0
21/07/2009	£ / R 2009/09/14	19.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	£ / R 2009/09/14	13.25	Put	Currency Future	405.0000	538.0000	32.840	0	0	0
21/07/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,858.0000	3,089.0000	8.083	0	0	0
21/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	859.0000	1,042.0000	21.304	0	0	0
21/07/2009	£ / R 2009/09/14	13.20	Put	Currency Future	376.0000	505.0000	34.309	0	0	0
21/07/2009	£ / R 2009/09/14	10.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/07/2009	£ / R 2009/09/14	20.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	£ / R 2009/09/14	16.65	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
21/07/2009	£ / R 2009/09/14	10.10	Call	Currency Future	3,121.0000	2,885.0000	(7.562)	0	0	0
21/07/2009	£ / R 2009/09/14	13.30	Put	Currency Future	434.0000	573.0000	32.028	0	0	0
21/07/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,415.0000	2,644.0000	9.482	0	0	0
21/07/2009	£ / R 2009/09/14	17.10	Put	Currency Future	3,899.0000	4,132.0000	5.976	0	0	0
21/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,121.0000	2,349.0000	10.750	0	0	0
21/07/2009	£ / R 2009/09/14	9.10	Call	Currency Future	4,117.0000	3,881.0000	(5.732)	0	0	0
21/07/2009	£ / R 2009/09/14	15.60	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
21/07/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	£ / R 2009/09/14	13.65	Call	Currency Future	233.0000	164.0000	(29.614)	0	0	0
21/07/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,366.0000	2,595.0000	9.679	0	0	0
21/07/2009	£ / R 2009/09/14	9.20	Call	Currency Future	0.0000	3,781.0000	100.000	0	0	0
21/07/2009	£ / R 2009/09/14	12.10	Call	Currency Future	1,166.0000	955.0000	(18.096)	0	0	0
21/07/2009	£ / R 2009/09/14	14.30	Call	Currency Future	109.0000	75.0000	(31.193)	0	0	0
21/07/2009	£ / R 2009/09/14	8.10	Call	Currency Future	5,115.0000	4,879.0000	(4.614)	0	0	0
21/07/2009	£ / R 2009/09/14	10.30	Call	Currency Future	2,923.0000	2,687.0000	(8.074)	0	0	0
21/07/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,881.0000	2,105.0000	11.909	0	0	0
21/07/2009	£ / R 2009/09/14	13.85	Call	Currency Future	185.0000	129.0000	(30.270)	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
21/07/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	51.0000	76.0000	49.020	0	0	0
21/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
21/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	597.0000	757.0000	26.801	0	0	0
21/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,089.0000	6,324.0000	3.859	0	0	0
21/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,976.0000	2,202.0000	11.437	0	0	0
21/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,619.0000	3,382.0000	(6.549)	0	0	0
21/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
21/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	819.0000	1,000.0000	22.100	0	0	0
21/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
21/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,889.0000	6,125.0000	4.007	0	0	0
21/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
21/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	174.0000	121.0000	(30.460)	0	0	0
21/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	988.0000	795.0000	(19.534)	0	0	0
21/07/2009	£ / R	2009/09/14	19.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	146.0000	101.0000	(30.822)	0	0	0
21/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	441.0000	319.0000	(27.664)	0	0	0
21/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	616.0000	460.0000	(25.325)	0	0	0
21/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,073.0000	2,300.0000	10.950	0	0	0
21/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	563.0000	718.0000	27.531	0	0	0
21/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,136.0000	8,372.0000	2.901	0	0	0
21/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	819.0000	1,000.0000	22.100	0	0	0
21/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	350.0000	472.0000	34.857	0	0	0
21/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	201.0000	282.0000	40.299	0	0	0
21/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
21/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
21/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,286.0000	8,522.0000	2.848	0	0	0
21/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	73.0000	116.0000	58.904	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
21/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	415.0000	301.0000	(27.470)	0	0	0
21/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	168.0000	241.0000	43.452	0	0	0
21/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	174.0000	121.0000	(30.460)	0	0	0
21/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,694.0000	4,928.0000	4.985	0	0	0
21/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	278.0000	197.0000	(29.137)	0	0	0
21/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,098.0000	4,331.0000	5.686	0	0	0
21/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	981.0000	1,172.0000	19.470	0	0	0
21/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,371.0000	1,581.0000	15.317	0	0	0
21/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,135.0000	1,902.0000	(10.913)	0	0	0
21/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,326.0000	1,534.0000	15.686	0	0	0
21/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,261.0000	1,039.0000	(17.605)	0	0	0
21/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,288.0000	6,524.0000	3.753	0	0	0
21/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	208.0000	145.0000	(30.288)	0	0	0
21/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,170.0000	2,398.0000	10.507	0	0	0
21/07/2009	£ / R	2009/09/14	12.60	Call	Currency Future	754.0000	582.0000	(22.812)	0	0	0
21/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	370.0000	267.0000	(27.838)	0	0	0
21/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	262.0000	185.0000	(29.389)	0	0	0
21/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	233.0000	164.0000	(29.614)	0	0	0
21/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	185.0000	129.0000	(30.270)	0	0	0
21/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	86.0000	59.0000	(31.395)	0	0	0
21/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	139.0000	203.0000	46.043	0	0	0
21/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	497.0000	644.0000	29.577	0	0	0
21/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	668.0000	836.0000	25.150	0	0	0
21/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	184.0000	261.0000	41.848	0	0	0
21/07/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,296.0000	4,530.0000	5.447	0	0	0
21/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	742.0000	917.0000	23.585	0	0	0
21/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,194.0000	1,396.0000	16.918	0	0	0
21/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	940.0000	1,129.0000	20.106	0	0	0
21/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,237.0000	1,442.0000	16.572	0	0	0
21/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,022.0000	1,216.0000	18.982	0	0	0
21/07/2009	£ / R	2009/09/14	11.50	Put	Currency Future	29.0000	34.0000	17.241	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
21/07/2009	£ / R 2009/09/14	21.30	Put	Currency Future	8,086.0000	8,322.0000	2.919	0	0	0
21/07/2009	£ / R 2009/09/14	13.95	Call	Currency Future	164.0000	114.0000	(30.488)	0	0	0
21/07/2009	£ / R 2009/09/14	14.35	Call	Currency Future	103.0000	71.0000	(31.068)	0	0	0
21/07/2009	£ / R 2009/09/14	9.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	£ / R 2009/09/14	15.15	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
21/07/2009	£ / R 2009/09/14	12.50	Put	Currency Future	113.0000	171.0000	51.327	0	0	0
21/07/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,693.0000	1,911.0000	12.877	0	0	0
21/07/2009	£ / R 2009/09/14	14.15	Call	Currency Future	130.0000	90.0000	(30.769)	0	0	0
21/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	859.0000	1,042.0000	21.304	0	0	0
21/07/2009	£ / R 2009/09/14	13.40	Call	Currency Future	312.0000	223.0000	(28.526)	0	0	0
21/07/2009	£ / R 2009/09/14	9.00	Call	Currency Future	4,217.0000	3,981.0000	(5.596)	0	0	0
21/07/2009	£ / R 2009/09/14	12.75	Call	Currency Future	649.0000	489.0000	(24.653)	0	0	0
21/07/2009	£ / R 2009/09/14	13.10	Put	Currency Future	326.0000	440.0000	34.969	0	0	0
21/07/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,929.0000	2,153.0000	11.612	0	0	0
21/07/2009	£ / R 2009/09/14	13.95	Put	Currency Future	899.0000	1,085.0000	20.690	0	0	0
21/07/2009	£ / R 2009/09/14	14.45	Call	Currency Future	91.0000	63.0000	(30.769)	0	0	0
21/07/2009	£ / R 2009/09/14	13.45	Put	Currency Future	529.0000	681.0000	28.733	0	0	0
21/07/2009	£ / R 2009/09/14	14.10	Call	Currency Future	137.0000	95.0000	(30.657)	0	0	0
21/07/2009	£ / R 2009/09/14	10.00	Call	Currency Future	3,221.0000	2,985.0000	(7.327)	0	0	0
21/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	77.0000	53.0000	(31.169)	0	0	0
21/07/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,065.0000	1,261.0000	18.404	0	0	0
21/07/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,150.0000	1,351.0000	17.478	0	0	0
21/07/2009	£ / R 2009/09/14	11.00	Call	Currency Future	2,233.0000	2,000.0000	(10.434)	0	0	0
21/07/2009	£ / R 2009/09/14	10.50	Call	Currency Future	2,725.0000	2,490.0000	(8.624)	0	0	0
21/07/2009	£ / R 2009/09/14	14.00	Call	Currency Future	155.0000	107.0000	(30.968)	0	0	0
21/07/2009	£ / R 2009/09/14	14.25	Call	Currency Future	115.0000	80.0000	(30.435)	0	0	0
21/07/2009	£ / R 2009/09/14	13.45	Call	Currency Future	294.0000	209.0000	(28.912)	0	0	0
21/07/2009	£ / R 2009/09/14	10.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	£ / R 2009/09/14	12.85	Call	Currency Future	584.0000	433.0000	(25.856)	0	0	0
21/07/2009	£ / R 2009/09/14	10.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	61.0000	42.0000	(31.148)	0	0	0
21/07/2009	£ / R 2009/09/14	13.80	Call	Currency Future	196.0000	137.0000	(30.102)	0	0	0
21/07/2009	£ / R 2009/09/14	12.90	Put	Currency Future	239.0000	327.0000	36.820	0	0	0
21/07/2009	£ / R 2009/09/14	12.70	Call	Currency Future	683.0000	519.0000	(24.012)	0	0	0
21/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,416.0000	1,627.0000	14.901	0	0	0
21/07/2009	£ / R 2009/09/14	14.20	Call	Currency Future	122.0000	84.0000	(31.148)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	468.0000	338.0000	(27.778)	0	0	0
21/07/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,744.0000	1,512.0000	(13.303)	0	0	0
21/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,553.0000	1,769.0000	13.909	0	0	0
21/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	58.0000	40.0000	(31.034)	0	0	0
21/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	81.0000	56.0000	(30.864)	0	0	0
21/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,513.0000	2,743.0000	9.152	0	0	0
21/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	781.0000	958.0000	22.663	0	0	0
21/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	69.0000	47.0000	(31.884)	0	0	0
21/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
21/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,507.0000	1,721.0000	14.200	0	0	0
21/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	632.0000	796.0000	25.949	0	0	0
21/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
21/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	302.0000	410.0000	35.762	0	0	0
21/07/2009	£ / R	2009/09/14	9.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,415.0000	2,644.0000	9.482	0	0	0
21/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	73.0000	50.0000	(31.507)	0	0	0
21/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	247.0000	174.0000	(29.555)	0	0	0
21/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,268.0000	2,496.0000	10.053	0	0	0
21/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	391.0000	283.0000	(27.621)	0	0	0
21/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
21/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,646.0000	1,864.0000	13.244	0	0	0
21/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
21/07/2009	£ / R	2009/09/14	19.20	Put	Currency Future	0.0000	6,225.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	77.0000	53.0000	(31.169)	0	0	0
21/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,219.0000	2,447.0000	10.275	0	0	0
21/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,464.0000	2,694.0000	9.334	0	0	0
21/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	91.0000	142.0000	56.044	0	0	0
21/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,462.0000	1,674.0000	14.501	0	0	0
21/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
21/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	97.0000	67.0000	(30.928)	0	0	0
21/07/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,718.0000	3,482.0000	(6.347)	0	0	0
21/07/2009	£ / R	2009/09/14	12.35	Call	Currency Future	947.0000	757.0000	(20.063)	0	0	0
21/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
21/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	705.0000	876.0000	24.255	0	0	0
21/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	219.0000	304.0000	38.813	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2009/09/14	11.35	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
21/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,282.0000	1,488.0000	16.069	0	0	0
21/07/2009	£ / R 2009/09/14	13.20	Put	Currency Future	376.0000	505.0000	34.309	0	0	0
21/07/2009	£ / R 2009/09/14	13.70	Call	Currency Future	220.0000	154.0000	(30.000)	0	0	0
21/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	554.0000	406.0000	(26.715)	0	0	0
21/07/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,976.0000	2,202.0000	11.437	0	0	0
21/07/2009	£ / R 2009/09/14	17.40	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/07/2009	£ / R 2009/09/14	11.35	Call	Currency Future	1,891.0000	1,658.0000	(12.322)	0	0	0
21/07/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,611.0000	2,842.0000	8.847	0	0	0
21/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,462.0000	1,674.0000	14.501	0	0	0
21/07/2009	£ / R 2009/09/14	10.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/07/2009	£ / R 2009/09/14	15.80	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
21/07/2009	£ / R 2009/09/14	13.80	Put	Currency Future	781.0000	958.0000	22.663	0	0	0
21/07/2009	£ / R 2009/09/14	19.45	Put	Currency Future	6,239.0000	6,474.0000	3.767	0	0	0
21/07/2009	£ / R 2009/09/14	15.50	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
21/07/2009	£ / R 2009/09/14	13.35	Put	Currency Future	465.0000	608.0000	30.753	0	0	0
21/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,416.0000	1,627.0000	14.901	0	0	0
21/07/2009	£ / R 2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	£ / R 2009/09/14	12.35	Put	Currency Future	82.0000	129.0000	57.317	0	0	0
21/07/2009	£ / R 2009/09/14	15.50	Put	Currency Future	2,317.0000	2,546.0000	9.883	0	0	0
21/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	81.0000	56.0000	(30.864)	0	0	0
21/07/2009	£ / R 2009/09/14	21.45	Put	Currency Future	8,236.0000	8,472.0000	2.865	0	0	0
21/07/2009	£ / R 2009/09/14	17.35	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
21/07/2009	£ / R 2009/09/14	13.35	Call	Currency Future	330.0000	236.0000	(28.485)	0	0	0
21/07/2009	£ / R 2009/09/14	13.80	Call	Currency Future	196.0000	137.0000	(30.102)	0	0	0
21/07/2009	£ / R 2009/09/14	10.35	Call	Currency Future	2,873.0000	2,638.0000	(8.180)	0	0	0
21/07/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,600.0000	1,816.0000	13.500	0	0	0
21/07/2009	£ / R 2009/09/14	19.20	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
21/07/2009	£ / R 2009/09/14	15.35	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
21/07/2009	£ / R 2009/09/14	19.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,170.0000	2,398.0000	10.507	0	0	0
21/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,194.0000	1,396.0000	16.918	0	0	0
21/07/2009	£ / R 2009/09/14	17.35	Put	Currency Future	4,148.0000	4,381.0000	5.617	0	0	0
21/07/2009	£ / R 2009/09/14	14.75	Call	Currency Future	65.0000	45.0000	(30.769)	0	0	0
21/07/2009	£ / R 2009/09/14	14.30	Call	Currency Future	109.0000	75.0000	(31.193)	0	0	0
21/07/2009	£ / R 2009/09/14	9.35	Call	Currency Future	3,868.0000	3,632.0000	(6.101)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,693.0000	1,911.0000	12.877	0	0	0
21/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	137.0000	95.0000	(30.657)	0	0	0
21/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,247.0000	4,480.0000	5.486	0	0	0
21/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,787.0000	2,007.0000	12.311	0	0	0
21/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,107.0000	1,306.0000	17.977	0	0	0
21/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	49.0000	34.0000	(30.612)	0	0	0
21/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
21/07/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,139.0000	6,374.0000	3.828	0	0	0
21/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	103.0000	71.0000	(31.068)	0	0	0
21/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,929.0000	2,153.0000	11.612	0	0	0
21/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,022.0000	1,216.0000	18.982	0	0	0
21/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,186.0000	8,422.0000	2.883	0	0	0
21/07/2009	£ / R	2009/09/14	9.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
21/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	981.0000	1,172.0000	19.470	0	0	0
21/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,881.0000	2,105.0000	11.909	0	0	0
21/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	146.0000	101.0000	(30.822)	0	0	0
21/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,197.0000	4,430.0000	5.552	0	0	0
21/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
21/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,237.0000	1,442.0000	16.572	0	0	0
21/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
21/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,768.0000	3,532.0000	(6.263)	0	0	0
21/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,740.0000	1,959.0000	12.586	0	0	0
21/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,774.0000	2,539.0000	(8.472)	0	0	0
21/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	55.0000	38.0000	(30.909)	0	0	0
21/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	52.0000	36.0000	(30.769)	0	0	0
21/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,793.0000	1,561.0000	(12.939)	0	0	0
21/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	61.0000	42.0000	(31.148)	0	0	0
21/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
21/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,646.0000	1,864.0000	13.244	0	0	0
21/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,024.0000	2,251.0000	11.215	0	0	0
21/07/2009	£ / R	2009/09/14	21.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
21/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,121.0000	2,349.0000	10.750	0	0	0
21/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	58.0000	40.0000	(31.034)	0	0	0
21/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,834.0000	2,056.0000	12.105	0	0	0
21/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	55.0000	38.0000	(30.909)	0	0	0
21/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,740.0000	1,959.0000	12.586	0	0	0
21/07/2009	£ / R	2009/09/14	16.95	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	11.95	Put	Currency Future	0.0000	54.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	16.95	Put	Currency Future	0.0000	3,984.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	18.95	Put	Currency Future	0.0000	5,975.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	18.95	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	11.95	Call	Currency Future	0.0000	1,083.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	10.95	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	10.95	Call	Currency Future	0.0000	2,049.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	21.20	Put	Currency Future	0.0000	8,222.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	8.95	Call	Currency Future	0.0000	4,030.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	9.95	Call	Currency Future	0.0000	3,034.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	9.95	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	20.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/07/2009	£ / R	2009/09/14	20.95	Put	Currency Future	0.0000	7,973.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14			Currency Future	13.4410	13.1997	(1.795)	13.3900	13.2400	13,993
21/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	580.0000	471.0000	(18.793)	0	0	0
21/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,002.0000	2,196.0000	9.690	0	0	0
21/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,776.0000	8,014.0000	3.061	0	0	0
21/07/2009	£ / R	2009/12/14	12.55	Call	Currency Future	1,141.0000	961.0000	(15.776)	0	0	0
21/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	634.0000	517.0000	(18.454)	0	0	0
21/07/2009	£ / R	2009/12/14	11.55	Put	Currency Future	74.0000	92.0000	24.324	0	0	0
21/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	925.0000	765.0000	(17.297)	0	0	0
21/07/2009	£ / R	2009/12/14	12.30	Put	Currency Future	185.0000	223.0000	20.541	0	0	0
21/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	675.0000	550.0000	(18.519)	0	0	0
21/07/2009	£ / R	2009/12/14	15.60	Call	Currency Future	196.0000	152.0000	(22.449)	0	0	0
21/07/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,965.0000	1,742.0000	(11.349)	0	0	0
21/07/2009	£ / R	2009/12/14	12.70	Put	Currency Future	304.0000	373.0000	22.697	0	0	0
21/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,326.0000	1,122.0000	(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
21/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	634.0000	751.0000	18.454	0	0	0
21/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,355.0000	2,552.0000	8.365	0	0	0
21/07/2009	£ / R	2009/12/14	10.55	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
21/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	606.0000	718.0000	18.482	0	0	0
21/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,045.0000	872.0000	(16.555)	0	0	0
21/07/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,614.0000	3,373.0000	(6.669)	0	0	0
21/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	855.0000	993.0000	16.140	0	0	0
21/07/2009	£ / R	2009/12/14	12.55	Put	Currency Future	250.0000	311.0000	24.400	0	0	0
21/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	767.0000	625.0000	(18.514)	0	0	0
21/07/2009	£ / R	2009/12/14	12.60	Put	Currency Future	267.0000	331.0000	23.970	0	0	0
21/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,875.0000	8,113.0000	3.022	0	0	0
21/07/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,829.0000	2,017.0000	10.279	0	0	0
21/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/07/2009	£ / R	2009/12/14	21.55	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
21/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	697.0000	568.0000	(18.508)	0	0	0
21/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,108.0000	931.0000	(15.975)	0	0	0
21/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,889.0000	6,124.0000	3.990	0	0	0
21/07/2009	£ / R	2009/12/14	9.85	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
21/07/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,915.0000	2,106.0000	9.974	0	0	0
21/07/2009	£ / R	2009/12/14	15.55	Call	Currency Future	202.0000	156.0000	(22.772)	0	0	0
21/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	384.0000	465.0000	21.094	0	0	0
21/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	231.0000	183.0000	(20.779)	0	0	0
21/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	789.0000	921.0000	16.730	0	0	0
21/07/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,576.0000	1,755.0000	11.358	0	0	0
21/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,790.0000	6,025.0000	4.059	0	0	0
21/07/2009	£ / R	2009/12/14	17.55	Call	Currency Future	66.0000	49.0000	(25.758)	0	0	0
21/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,090.0000	2,284.0000	9.282	0	0	0
21/07/2009	£ / R	2009/12/14	15.80	Call	Currency Future	175.0000	134.0000	(23.429)	0	0	0
21/07/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,488.0000	1,272.0000	(14.516)	0	0	0
21/07/2009	£ / R	2009/12/14	14.70	Call	Currency Future	317.0000	254.0000	(19.874)	0	0	0
21/07/2009	£ / R	2009/12/14	12.20	Put	Currency Future	165.0000	192.0000	16.364	0	0	0
21/07/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,136.0000	6,372.0000	3.846	0	0	0
21/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,103.0000	1,259.0000	14.143	0	0	0
21/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
21/07/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,534.0000	2,734.0000	7.893	0	0	0
21/07/2009	£ / R	2009/12/14	16.60	Call	Currency Future	110.0000	82.0000	(25.455)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	270.0000	217.0000	(19.630)	0	0	0
21/07/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,839.0000	4,058.0000	5.705	0	0	0
21/07/2009	£ / R	2009/12/14	19.55	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
21/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	444.0000	358.0000	(19.369)	0	0	0
21/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/07/2009	£ / R	2009/12/14	18.10	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
21/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,494.0000	1,669.0000	11.714	0	0	0
21/07/2009	£ / R	2009/12/14	9.20	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
21/07/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,175.0000	4,399.0000	5.365	0	0	0
21/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,125.0000	2,884.0000	(7.712)	0	0	0
21/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	526.0000	625.0000	18.821	0	0	0
21/07/2009	£ / R	2009/12/14	10.30	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
21/07/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,269.0000	3,482.0000	6.516	0	0	0
21/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	654.0000	533.0000	(18.502)	0	0	0
21/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	335.0000	269.0000	(19.701)	0	0	0
21/07/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,252.0000	4,013.0000	(5.621)	0	0	0
21/07/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,311.0000	2,507.0000	8.481	0	0	0
21/07/2009	£ / R	2009/12/14	12.80	Put	Currency Future	343.0000	418.0000	21.866	0	0	0
21/07/2009	£ / R	2009/12/14	10.80	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
21/07/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,710.0000	4,938.0000	4.841	0	0	0
21/07/2009	£ / R	2009/12/14	13.55	Call	Currency Future	616.0000	501.0000	(18.669)	0	0	0
21/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	822.0000	957.0000	16.423	0	0	0
21/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	243.0000	196.0000	(19.342)	0	0	0
21/07/2009	£ / R	2009/12/14	19.80	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
21/07/2009	£ / R	2009/12/14	9.30	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
21/07/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,743.0000	1,523.0000	(12.622)	0	0	0
21/07/2009	£ / R	2009/12/14	10.60	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
21/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	256.0000	206.0000	(19.531)	0	0	0
21/07/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,271.0000	3,031.0000	(7.337)	0	0	0
21/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	501.0000	597.0000	19.162	0	0	0
21/07/2009	£ / R	2009/12/14	11.80	Put	Currency Future	102.0000	123.0000	20.588	0	0	0
21/07/2009	£ / R	2009/12/14	9.10	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
21/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	563.0000	457.0000	(18.828)	0	0	0
21/07/2009	£ / R	2009/12/14	14.80	Call	Currency Future	300.0000	241.0000	(19.667)	0	0	0
21/07/2009	£ / R	2009/12/14	10.20	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
21/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	792.0000	646.0000	(18.434)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2009/12/14	18.80	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
21/07/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,659.0000	1,841.0000	10.970	0	0	0
21/07/2009	£ / R 2009/12/14	11.20	Call	Currency Future	2,296.0000	2,060.0000	(10.279)	0	0	0
21/07/2009	£ / R 2009/12/14	21.35	Put	Currency Future	7,925.0000	8,163.0000	3.003	0	0	0
21/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	693.0000	817.0000	17.893	0	0	0
21/07/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,396.0000	5,629.0000	4.318	0	0	0
21/07/2009	£ / R 2009/12/14	10.80	Call	Currency Future	2,685.0000	2,446.0000	(8.901)	0	0	0
21/07/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,880.0000	2,640.0000	(8.333)	0	0	0
21/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	725.0000	851.0000	17.379	0	0	0
21/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	80.0000	58.0000	(27.500)	0	0	0
21/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	634.0000	517.0000	(18.454)	0	0	0
21/07/2009	£ / R 2009/12/14	20.30	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
21/07/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,841.0000	5,600.0000	(4.126)	0	0	0
21/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,406.0000	1,192.0000	(15.220)	0	0	0
21/07/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,935.0000	4,155.0000	5.591	0	0	0
21/07/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,350.0000	4,111.0000	(5.494)	0	0	0
21/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	546.0000	443.0000	(18.864)	0	0	0
21/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
21/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	526.0000	625.0000	18.821	0	0	0
21/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	76.0000	55.0000	(27.632)	0	0	0
21/07/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	663.0000	784.0000	18.250	0	0	0
21/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	530.0000	429.0000	(19.057)	0	0	0
21/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
21/07/2009	£ / R 2009/12/14	9.50	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
21/07/2009	£ / R 2009/12/14	10.30	Call	Currency Future	3,173.0000	2,933.0000	(7.564)	0	0	0
21/07/2009	£ / R 2009/12/14	19.60	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
21/07/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,978.0000	2,738.0000	(8.059)	0	0	0
21/07/2009	£ / R 2009/12/14	11.85	Put	Currency Future	108.0000	131.0000	21.296	0	0	0
21/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	147.0000	172.0000	17.007	0	0	0
21/07/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,287.0000	1,088.0000	(15.462)	0	0	0
21/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	476.0000	569.0000	19.538	0	0	0
21/07/2009	£ / R 2009/12/14	9.50	Call	Currency Future	3,958.0000	3,717.0000	(6.089)	0	0	0
21/07/2009	£ / R 2009/12/14	19.35	Put	Currency Future	5,938.0000	6,174.0000	3.974	0	0	0
21/07/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,699.0000	1,480.0000	(12.890)	0	0	0
21/07/2009	£ / R 2009/12/14	12.35	Put	Currency Future	196.0000	239.0000	21.939	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	817.0000	669.0000	(18.115)	0	0	0
21/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	471.0000	380.0000	(19.321)	0	0	0
21/07/2009	£ / R	2009/12/14	10.50	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
21/07/2009	£ / R	2009/12/14	21.35	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,579.0000	2,780.0000	7.794	0	0	0
21/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	226.0000	178.0000	(21.239)	0	0	0
21/07/2009	£ / R	2009/12/14	13.80	Put	Currency Future	889.0000	1,030.0000	15.861	0	0	0
21/07/2009	£ / R	2009/12/14	21.10	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/07/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,734.0000	2,494.0000	(8.778)	0	0	0
21/07/2009	£ / R	2009/12/14	11.50	Put	Currency Future	69.0000	87.0000	26.087	0	0	0
21/07/2009	£ / R	2009/12/14	10.85	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
21/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	563.0000	457.0000	(18.828)	0	0	0
21/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,067.0000	1,220.0000	14.339	0	0	0
21/07/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,691.0000	5,926.0000	4.129	0	0	0
21/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	767.0000	625.0000	(18.514)	0	0	0
21/07/2009	£ / R	2009/12/14	10.75	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
21/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,175.0000	992.0000	(15.574)	0	0	0
21/07/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,929.0000	2,689.0000	(8.194)	0	0	0
21/07/2009	£ / R	2009/12/14	19.35	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
21/07/2009	£ / R	2009/12/14	12.80	Call	Currency Future	984.0000	817.0000	(16.972)	0	0	0
21/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,135.0000	2,328.0000	9.040	0	0	0
21/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	822.0000	957.0000	16.423	0	0	0
21/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	924.0000	1,067.0000	15.476	0	0	0
21/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,030.0000	1,181.0000	14.660	0	0	0
21/07/2009	£ / R	2009/12/14	19.10	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
21/07/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,787.0000	1,566.0000	(12.367)	0	0	0
21/07/2009	£ / R	2009/12/14	11.50	Call	Currency Future	2,010.0000	1,787.0000	(11.095)	0	0	0
21/07/2009	£ / R	2009/12/14	10.35	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
21/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,154.0000	3,915.0000	(5.753)	0	0	0
21/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,880.0000	7,118.0000	3.459	0	0	0
21/07/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,636.0000	2,397.0000	(9.067)	0	0	0
21/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	458.0000	369.0000	(19.432)	0	0	0
21/07/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,676.0000	7,914.0000	3.101	0	0	0
21/07/2009	£ / R	2009/12/14	11.75	Put	Currency Future	96.0000	116.0000	20.833	0	0	0
21/07/2009	£ / R	2009/12/14	12.50	Put	Currency Future	234.0000	292.0000	24.786	0	0	0
21/07/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,152.0000	1,922.0000	(10.688)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,186.0000	6,422.0000	3.815	0	0	0
21/07/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,105.0000	3,865.0000	(5.847)	0	0	0
21/07/2009	£ / R 2009/12/14	15.75	Call	Currency Future	180.0000	138.0000	(23.333)	0	0	0
21/07/2009	£ / R 2009/12/14	17.35	Call	Currency Future	74.0000	53.0000	(28.378)	0	0	0
21/07/2009	£ / R 2009/12/14	13.25	Call	Currency Future	743.0000	605.0000	(18.573)	0	0	0
21/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	597.0000	486.0000	(18.593)	0	0	0
21/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
21/07/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,124.0000	8,361.0000	2.917	0	0	0
21/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	61.0000	72.0000	18.033	0	0	0
21/07/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,143.0000	4,902.0000	(4.686)	0	0	0
21/07/2009	£ / R 2009/12/14	15.85	Call	Currency Future	170.0000	129.0000	(24.118)	0	0	0
21/07/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,592.0000	5,350.0000	(4.328)	0	0	0
21/07/2009	£ / R 2009/12/14	13.05	Put	Currency Future	452.0000	542.0000	19.912	0	0	0
21/07/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,489.0000	2,688.0000	7.995	0	0	0
21/07/2009	£ / R 2009/12/14	9.55	Put	Currency Future	18.0000	18.0000	-	0	0	0
21/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	3,983.0000	4,204.0000	5.549	0	0	0
21/07/2009	£ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	£ / R 2009/12/14	13.05	Call	Currency Future	843.0000	692.0000	(17.912)	0	0	0
21/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	693.0000	817.0000	17.893	0	0	0
21/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
21/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	924.0000	1,067.0000	15.476	0	0	0
21/07/2009	£ / R 2009/12/14	13.25	Put	Currency Future	552.0000	655.0000	18.659	0	0	0
21/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	458.0000	369.0000	(19.432)	0	0	0
21/07/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,743.0000	3,961.0000	5.824	0	0	0
21/07/2009	£ / R 2009/12/14	11.30	Put	Currency Future	59.0000	68.0000	15.254	0	0	0
21/07/2009	£ / R 2009/12/14	16.85	Call	Currency Future	96.0000	70.0000	(27.083)	0	0	0
21/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	515.0000	417.0000	(19.029)	0	0	0
21/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,067.0000	1,220.0000	14.339	0	0	0
21/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	792.0000	646.0000	(18.434)	0	0	0
21/07/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,959.0000	2,151.0000	9.801	0	0	0
21/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	354.0000	284.0000	(19.774)	0	0	0
21/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	396.0000	319.0000	(19.444)	0	0	0
21/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	501.0000	597.0000	19.162	0	0	0
21/07/2009	£ / R 2009/12/14	9.55	Call	Currency Future	3,909.0000	3,668.0000	(6.165)	0	0	0
21/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	675.0000	550.0000	(18.519)	0	0	0
21/07/2009	£ / R 2009/12/14	8.30	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
21/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	45.0000	34.0000	(24.444)	0	0	0
21/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	515.0000	417.0000	(19.029)	0	0	0
21/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	363.0000	441.0000	21.488	0	0	0
21/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	444.0000	358.0000	(19.369)	0	0	0
21/07/2009	£ / R	2009/12/14	9.80	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
21/07/2009	£ / R	2009/12/14	17.80	Call	Currency Future	59.0000	43.0000	(27.119)	0	0	0
21/07/2009	£ / R	2009/12/14	17.10	Call	Currency Future	84.0000	61.0000	(27.381)	0	0	0
21/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	897.0000	740.0000	(17.503)	0	0	0
21/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	634.0000	751.0000	18.454	0	0	0
21/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	384.0000	465.0000	21.094	0	0	0
21/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,103.0000	1,259.0000	14.143	0	0	0
21/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	789.0000	921.0000	16.730	0	0	0
21/07/2009	£ / R	2009/12/14	11.10	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
21/07/2009	£ / R	2009/12/14	15.50	Call	Currency Future	208.0000	162.0000	(22.115)	0	0	0
21/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	925.0000	765.0000	(17.297)	0	0	0
21/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,663.0000	3,422.0000	(6.579)	0	0	0
21/07/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,505.0000	3,721.0000	6.163	0	0	0
21/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	597.0000	486.0000	(18.593)	0	0	0
21/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	756.0000	886.0000	17.196	0	0	0
21/07/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,393.0000	2,156.0000	(9.904)	0	0	0
21/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	250.0000	201.0000	(19.600)	0	0	0
21/07/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,701.0000	1,885.0000	10.817	0	0	0
21/07/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,418.0000	4,644.0000	5.115	0	0	0
21/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	756.0000	886.0000	17.196	0	0	0
21/07/2009	£ / R	2009/12/14	12.85	Call	Currency Future	954.0000	791.0000	(17.086)	0	0	0
21/07/2009	£ / R	2009/12/14	17.75	Call	Currency Future	60.0000	44.0000	(26.667)	0	0	0
21/07/2009	£ / R	2009/12/14	17.50	Call	Currency Future	68.0000	50.0000	(26.471)	0	0	0
21/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	579.0000	687.0000	18.653	0	0	0
21/07/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,200.0000	1,968.0000	(10.545)	0	0	0
21/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	500.0000	404.0000	(19.200)	0	0	0
21/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	580.0000	471.0000	(18.793)	0	0	0
21/07/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,712.0000	3,471.0000	(6.492)	0	0	0
21/07/2009	£ / R	2009/12/14	14.75	Call	Currency Future	308.0000	248.0000	(19.481)	0	0	0
21/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,014.0000	845.0000	(16.667)	0	0	0
21/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	406.0000	490.0000	20.690	0	0	0
21/07/2009	£ / R	2009/12/14	19.75	Call	Currency Future	25.0000	20.0000	(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
21/07/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,413.0000	1,585.0000	12.173	0	0	0
21/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	284.0000	228.0000	(19.718)	0	0	0
21/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,954.0000	5,185.0000	4.663	0	0	0
21/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	756.0000	886.0000	17.196	0	0	0
21/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	476.0000	569.0000	19.538	0	0	0
21/07/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,074.0000	8,311.0000	2.935	0	0	0
21/07/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,384.0000	6,620.0000	3.697	0	0	0
21/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	959.0000	1,104.0000	15.120	0	0	0
21/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	284.0000	228.0000	(19.718)	0	0	0
21/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,333.0000	1,501.0000	12.603	0	0	0
21/07/2009	£ / R	2009/12/14	19.85	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
21/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
21/07/2009	£ / R	2009/12/14	21.80	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
21/07/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,617.0000	1,798.0000	11.194	0	0	0
21/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,743.0000	1,929.0000	10.671	0	0	0
21/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	385.0000	310.0000	(19.481)	0	0	0
21/07/2009	£ / R	2009/12/14	21.85	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,743.0000	1,929.0000	10.671	0	0	0
21/07/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,433.0000	6,670.0000	3.684	0	0	0
21/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	323.0000	395.0000	22.291	0	0	0
21/07/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,369.0000	4,595.0000	5.173	0	0	0
21/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,267.0000	2,462.0000	8.602	0	0	0
21/07/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,372.0000	8,610.0000	2.843	0	0	0
21/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	335.0000	269.0000	(19.701)	0	0	0
21/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	720.0000	586.0000	(18.611)	0	0	0
21/07/2009	£ / R	2009/12/14	14.85	Call	Currency Future	292.0000	235.0000	(19.521)	0	0	0
21/07/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,421.0000	8,659.0000	2.826	0	0	0
21/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	385.0000	310.0000	(19.481)	0	0	0
21/07/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,255.0000	1,419.0000	13.068	0	0	0
21/07/2009	£ / R	2009/12/14	14.20	Call	Currency Future	419.0000	338.0000	(19.332)	0	0	0
21/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,373.0000	1,543.0000	12.382	0	0	0
21/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,294.0000	1,460.0000	12.828	0	0	0
21/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	597.0000	486.0000	(18.593)	0	0	0
21/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,369.0000	3,129.0000	(7.124)	0	0	0
21/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,322.0000	8,560.0000	2.860	0	0	0
21/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,103.0000	1,259.0000	14.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	364.0000	293.0000	(19.505)	0	0	0
21/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,178.0000	1,338.0000	13.582	0	0	0
21/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,294.0000	1,460.0000	12.828	0	0	0
21/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
21/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	546.0000	443.0000	(18.864)	0	0	0
21/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,334.0000	6,571.0000	3.742	0	0	0
21/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	444.0000	358.0000	(19.369)	0	0	0
21/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	408.0000	328.0000	(19.608)	0	0	0
21/07/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,466.0000	4,693.0000	5.083	0	0	0
21/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	326.0000	262.0000	(19.632)	0	0	0
21/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	855.0000	993.0000	16.140	0	0	0
21/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,086.0000	6,323.0000	3.894	0	0	0
21/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	500.0000	404.0000	(19.200)	0	0	0
21/07/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,217.0000	1,379.0000	13.311	0	0	0
21/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	959.0000	1,104.0000	15.120	0	0	0
21/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	663.0000	784.0000	18.250	0	0	0
21/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	344.0000	277.0000	(19.477)	0	0	0
21/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	429.0000	516.0000	20.280	0	0	0
21/07/2009	£ / R	2009/12/14	21.75	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,141.0000	1,298.0000	13.760	0	0	0
21/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,333.0000	1,501.0000	12.603	0	0	0
21/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	374.0000	301.0000	(19.519)	0	0	0
21/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	654.0000	533.0000	(18.502)	0	0	0
21/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	263.0000	211.0000	(19.772)	0	0	0
21/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	870.0000	715.0000	(17.816)	0	0	0
21/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,127.0000	4,350.0000	5.403	0	0	0
21/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
21/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	515.0000	417.0000	(19.029)	0	0	0
21/07/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,272.0000	8,510.0000	2.877	0	0	0
21/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	432.0000	348.0000	(19.444)	0	0	0
21/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,535.0000	1,712.0000	11.531	0	0	0
21/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,453.0000	1,627.0000	11.975	0	0	0
21/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	817.0000	669.0000	(18.115)	0	0	0
21/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	344.0000	277.0000	(19.477)	0	0	0
21/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,811.0000	3,570.0000	(6.324)	0	0	0
21/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	924.0000	1,067.0000	15.476	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	326.0000	262.0000	(19.632)	0	0	0
21/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	20.0000	20.0000	-	0	0	0
21/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	485.0000	392.0000	(19.175)	0	0	0
21/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,494.0000	1,669.0000	11.714	0	0	0
21/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	994.0000	1,142.0000	14.889	0	0	0
21/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,875.0000	1,653.0000	(11.840)	0	0	0
21/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	994.0000	1,142.0000	14.889	0	0	0
21/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,535.0000	1,712.0000	11.531	0	0	0
21/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
21/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	485.0000	392.0000	(19.175)	0	0	0
21/07/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,786.0000	1,973.0000	10.470	0	0	0
21/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	277.0000	223.0000	(19.495)	0	0	0
21/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,453.0000	1,627.0000	11.975	0	0	0
21/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	374.0000	301.0000	(19.519)	0	0	0
21/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,872.0000	2,062.0000	10.150	0	0	0
21/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	432.0000	348.0000	(19.444)	0	0	0
21/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,141.0000	1,298.0000	13.760	0	0	0
21/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	84.0000	104.0000	23.810	0	0	0
21/07/2009	£ / R	2009/12/14	17.85	Call	Currency Future	57.0000	42.0000	(26.316)	0	0	0
21/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	1,076.0000	901.0000	(16.264)	0	0	0
21/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,831.0000	2,592.0000	(8.442)	0	0	0
21/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	191.0000	147.0000	(23.037)	0	0	0
21/07/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,831.0000	1,610.0000	(12.070)	0	0	0
21/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	90.0000	110.0000	22.222	0	0	0
21/07/2009	£ / R	2009/12/14	10.70	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
21/07/2009	£ / R	2009/12/14	9.70	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
21/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	285.0000	351.0000	23.158	0	0	0
21/07/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,761.0000	3,521.0000	(6.381)	0	0	0
21/07/2009	£ / R	2009/12/14	15.70	Call	Currency Future	185.0000	142.0000	(23.243)	0	0	0
21/07/2009	£ / R	2009/12/14	21.45	Put	Currency Future	0.0000	8,262.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	17.70	Call	Currency Future	62.0000	45.0000	(27.419)	0	0	0
21/07/2009	£ / R	2009/12/14	21.70	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/07/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,444.0000	2,643.0000	8.142	0	0	0
21/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,030.0000	1,181.0000	14.660	0	0	0
21/07/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	15.45	Call	Currency Future	0.0000	167.0000	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
21/07/2009	£ / R	2009/12/14	19.45	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	471.0000	380.0000	(19.321)	0	0	0
21/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,285.0000	6,521.0000	3.755	0	0	0
21/07/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,321.0000	4,546.0000	5.207	0	0	0
21/07/2009	£ / R	2009/12/14	19.45	Put	Currency Future	0.0000	6,273.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
21/07/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,223.0000	8,460.0000	2.882	0	0	0
21/07/2009	£ / R	2009/12/14	12.45	Call	Currency Future	0.0000	1,023.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,783.0000	2,543.0000	(8.624)	0	0	0
21/07/2009	£ / R	2009/12/14	11.45	Put	Currency Future	0.0000	82.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,400.0000	2,597.0000	8.208	0	0	0
21/07/2009	£ / R	2009/12/14	17.45	Put	Currency Future	0.0000	4,301.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
21/07/2009	£ / R	2009/12/14	12.45	Put	Currency Future	0.0000	273.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,235.0000	6,471.0000	3.785	0	0	0
21/07/2009	£ / R	2009/12/14	11.45	Call	Currency Future	0.0000	1,831.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,272.0000	4,497.0000	5.267	0	0	0
21/07/2009	£ / R	2009/12/14	17.45	Call	Currency Future	0.0000	51.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	21.65	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
21/07/2009	£ / R	2009/12/14	10.45	Put	Currency Future	0.0000	37.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	63.0000	46.0000	(26.984)	0	0	0
21/07/2009	£ / R	2009/12/14	9.45	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	10.45	Call	Currency Future	0.0000	2,787.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	15.45	Put	Currency Future	0.0000	2,417.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	9.45	Call	Currency Future	0.0000	3,767.0000	100.000	0	0	0
21/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	697.0000	568.0000	(18.508)	0	0	0
21/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	606.0000	718.0000	18.482	0	0	0
21/07/2009	£ / R	2010/03/15			Currency Future	13.6658	13.4186	(1.809)	13.5000	13.5000	57
21/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	927.0000	785.0000	(15.318)	0	0	0
21/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,135.0000	1,906.0000	(10.726)	0	0	0
21/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,242.0000	4,000.0000	(5.705)	0	0	0
21/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,361.0000	2,543.0000	7.709	0	0	0
21/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	71.0000	53.0000	(25.352)	0	0	0
21/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	406.0000	339.0000	(16.502)	0	0	0
21/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	761.0000	866.0000	13.798	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	790.0000	667.0000	(15.570)	0	0	0
21/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	120.0000	137.0000	14.167	0	0	0
21/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,190.0000	2,370.0000	8.219	0	0	0
21/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,387.0000	4,145.0000	(5.516)	0	0	0
21/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	253.0000	208.0000	(17.787)	0	0	0
21/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,973.0000	4,186.0000	5.361	0	0	0
21/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	21.0000	27.0000	28.571	0	0	0
21/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,372.0000	1,188.0000	(13.411)	0	0	0
21/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	294.0000	339.0000	15.306	0	0	0
21/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,415.0000	3,170.0000	(7.174)	0	0	0
21/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	559.0000	468.0000	(16.279)	0	0	0
21/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	189.0000	155.0000	(17.989)	0	0	0
21/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
21/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	356.0000	419.0000	17.697	0	0	0
21/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,356.0000	6,585.0000	3.603	0	0	0
21/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	78.0000	58.0000	(25.641)	0	0	0
21/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,872.0000	6,098.0000	3.849	0	0	0
21/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	949.0000	804.0000	(15.279)	0	0	0
21/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,543.0000	1,700.0000	10.175	0	0	0
21/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	88.0000	67.0000	(23.864)	0	0	0
21/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	94.0000	92.0000	(2.128)	0	0	0
21/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
21/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,510.0000	1,308.0000	(13.377)	0	0	0
21/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,459.0000	2,211.0000	(10.085)	0	0	0
21/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	733.0000	835.0000	13.915	0	0	0
21/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	177.0000	142.0000	(19.774)	0	0	0
21/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	104.0000	105.0000	0.962	0	0	0
21/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
21/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,320.0000	2,074.0000	(10.603)	0	0	0
21/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	974.0000	1,098.0000	12.731	0	0	0
21/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,115.0000	8,355.0000	2.957	0	0	0
21/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,269.0000	3,025.0000	(7.464)	0	0	0
21/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,017.0000	864.0000	(15.044)	0	0	0
21/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
21/07/2009	£ / R	2010/03/15	21.80	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
21/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	27.0000	32.0000	18.519	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/03/15	21.95	Put	Currency Future	8,312.0000	8,552.0000	2.887	0	0	0
21/07/2009	£ / R 2010/03/15	19.75	Put	Currency Future	6,163.0000	6,390.0000	3.683	0	0	0
21/07/2009	£ / R 2010/03/15	19.80	Call	Currency Future	77.0000	57.0000	(25.974)	0	0	0
21/07/2009	£ / R 2010/03/15	21.75	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
21/07/2009	£ / R 2010/03/15	12.30	Call	Currency Future	1,619.0000	1,408.0000	(13.033)	0	0	0
21/07/2009	£ / R 2010/03/15	14.05	Put	Currency Future	1,107.0000	1,240.0000	12.014	0	0	0
21/07/2009	£ / R 2010/03/15	9.90	Call	Currency Future	3,806.0000	3,560.0000	(6.463)	0	0	0
21/07/2009	£ / R 2010/03/15	14.05	Call	Currency Future	723.0000	609.0000	(15.768)	0	0	0
21/07/2009	£ / R 2010/03/15	19.55	Put	Currency Future	5,969.0000	6,195.0000	3.786	0	0	0
21/07/2009	£ / R 2010/03/15	20.05	Put	Currency Future	6,452.0000	6,682.0000	3.565	0	0	0
21/07/2009	£ / R 2010/03/15	19.55	Call	Currency Future	85.0000	64.0000	(24.706)	0	0	0
21/07/2009	£ / R 2010/03/15	10.45	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
21/07/2009	£ / R 2010/03/15	13.55	Put	Currency Future	790.0000	898.0000	13.671	0	0	0
21/07/2009	£ / R 2010/03/15	17.65	Put	Currency Future	4,161.0000	4,373.0000	5.095	0	0	0
21/07/2009	£ / R 2010/03/15	21.55	Put	Currency Future	7,918.0000	8,157.0000	3.018	0	0	0
21/07/2009	£ / R 2010/03/15	21.45	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
21/07/2009	£ / R 2010/03/15	13.55	Call	Currency Future	905.0000	767.0000	(15.249)	0	0	0
21/07/2009	£ / R 2010/03/15	21.55	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
21/07/2009	£ / R 2010/03/15	21.45	Put	Currency Future	7,819.0000	8,059.0000	3.069	0	0	0
21/07/2009	£ / R 2010/03/15	13.95	Call	Currency Future	756.0000	637.0000	(15.741)	0	0	0
21/07/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,237.0000	3,439.0000	6.240	0	0	0
21/07/2009	£ / R 2010/03/15	12.30	Put	Currency Future	253.0000	290.0000	14.625	0	0	0
21/07/2009	£ / R 2010/03/15	14.30	Call	Currency Future	649.0000	545.0000	(16.025)	0	0	0
21/07/2009	£ / R 2010/03/15	19.80	Put	Currency Future	6,211.0000	6,439.0000	3.671	0	0	0
21/07/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,283.0000	1,426.0000	11.146	0	0	0
21/07/2009	£ / R 2010/03/15	13.75	Call	Currency Future	826.0000	698.0000	(15.496)	0	0	0
21/07/2009	£ / R 2010/03/15	13.05	Call	Currency Future	1,143.0000	978.0000	(14.436)	0	0	0
21/07/2009	£ / R 2010/03/15	19.60	Call	Currency Future	84.0000	63.0000	(25.000)	0	0	0
21/07/2009	£ / R 2010/03/15	13.05	Put	Currency Future	527.0000	609.0000	15.560	0	0	0
21/07/2009	£ / R 2010/03/15	10.65	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
21/07/2009	£ / R 2010/03/15	21.80	Put	Currency Future	8,164.0000	8,404.0000	2.940	0	0	0
21/07/2009	£ / R 2010/03/15	13.75	Put	Currency Future	910.0000	1,030.0000	13.187	0	0	0
21/07/2009	£ / R 2010/03/15	12.05	Put	Currency Future	193.0000	222.0000	15.026	0	0	0
21/07/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,040.0000	1,169.0000	12.404	0	0	0
21/07/2009	£ / R 2010/03/15	10.65	Call	Currency Future	3,075.0000	2,832.0000	(7.902)	0	0	0
21/07/2009	£ / R 2010/03/15	11.05	Put	Currency Future	79.0000	80.0000	1.266	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/03/15	15.65	Call	Currency Future	377.0000	311.0000	(17.507)	0	0	0
21/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,809.0000	1,590.0000	(12.106)	0	0	0
21/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	845.0000	715.0000	(15.385)	0	0	0
21/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,051.0000	3,804.0000	(6.097)	0	0	0
21/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	652.0000	746.0000	14.417	0	0	0
21/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,254.0000	4,467.0000	5.007	0	0	0
21/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
21/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	320.0000	264.0000	(17.500)	0	0	0
21/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	879.0000	996.0000	13.311	0	0	0
21/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,727.0000	5,953.0000	3.946	0	0	0
21/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
21/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,018.0000	6,244.0000	3.755	0	0	0
21/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	150.0000	119.0000	(20.667)	0	0	0
21/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	170.0000	136.0000	(20.000)	0	0	0
21/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,967.0000	8,207.0000	3.012	0	0	0
21/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,410.0000	8,651.0000	2.866	0	0	0
21/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	93.0000	71.0000	(23.656)	0	0	0
21/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,704.0000	2,895.0000	7.064	0	0	0
21/07/2009	£ / R	2010/03/15	20.05	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
21/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	199.0000	164.0000	(17.588)	0	0	0
21/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	290.0000	238.0000	(17.931)	0	0	0
21/07/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,535.0000	4,751.0000	4.763	0	0	0
21/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,924.0000	3,120.0000	6.703	0	0	0
21/07/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,694.0000	2,448.0000	(9.131)	0	0	0
21/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,007.0000	1,133.0000	12.512	0	0	0
21/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,307.0000	6,536.0000	3.631	0	0	0
21/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,834.0000	4,045.0000	5.503	0	0	0
21/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
21/07/2009	£ / R	2010/03/15	10.05	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
21/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	263.0000	216.0000	(17.871)	0	0	0
21/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,262.0000	8,503.0000	2.917	0	0	0
21/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,064.0000	2,241.0000	8.576	0	0	0
21/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	583.0000	489.0000	(16.123)	0	0	0
21/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	773.0000	652.0000	(15.653)	0	0	0
21/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	73.0000	55.0000	(24.658)	0	0	0
21/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	885.0000	749.0000	(15.367)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,467.0000	1,620.0000	10.429	0	0	0
21/07/2009	£ / R 2010/03/15	13.60	Put	Currency Future	819.0000	930.0000	13.553	0	0	0
21/07/2009	£ / R 2010/03/15	15.55	Call	Currency Future	391.0000	325.0000	(16.880)	0	0	0
21/07/2009	£ / R 2010/03/15	21.30	Put	Currency Future	7,672.0000	7,911.0000	3.115	0	0	0
21/07/2009	£ / R 2010/03/15	21.85	Put	Currency Future	8,213.0000	8,454.0000	2.934	0	0	0
21/07/2009	£ / R 2010/03/15	15.30	Call	Currency Future	430.0000	360.0000	(16.279)	0	0	0
21/07/2009	£ / R 2010/03/15	15.55	Put	Currency Future	2,275.0000	2,456.0000	7.956	0	0	0
21/07/2009	£ / R 2010/03/15	21.30	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
21/07/2009	£ / R 2010/03/15	19.85	Call	Currency Future	75.0000	56.0000	(25.333)	0	0	0
21/07/2009	£ / R 2010/03/15	13.65	Put	Currency Future	848.0000	963.0000	13.561	0	0	0
21/07/2009	£ / R 2010/03/15	10.90	Call	Currency Future	2,837.0000	2,592.0000	(8.636)	0	0	0
21/07/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,147.0000	3,347.0000	6.355	0	0	0
21/07/2009	£ / R 2010/03/15	13.70	Put	Currency Future	879.0000	996.0000	13.311	0	0	0
21/07/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,328.0000	3,532.0000	6.130	0	0	0
21/07/2009	£ / R 2010/03/15	13.65	Call	Currency Future	864.0000	732.0000	(15.278)	0	0	0
21/07/2009	£ / R 2010/03/15	15.90	Call	Currency Future	340.0000	280.0000	(17.647)	0	0	0
21/07/2009	£ / R 2010/03/15	10.85	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
21/07/2009	£ / R 2010/03/15	21.65	Put	Currency Future	0.0000	8,256.0000	100.000	0	0	0
21/07/2009	£ / R 2010/03/15	17.55	Put	Currency Future	4,067.0000	4,279.0000	5.213	0	0	0
21/07/2009	£ / R 2010/03/15	9.95	Call	Currency Future	3,757.0000	3,511.0000	(6.548)	0	0	0
21/07/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,738.0000	1,904.0000	9.551	0	0	0
21/07/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,884.0000	2,640.0000	(8.460)	0	0	0
21/07/2009	£ / R 2010/03/15	14.75	Call	Currency Future	536.0000	449.0000	(16.231)	0	0	0
21/07/2009	£ / R 2010/03/15	13.80	Put	Currency Future	942.0000	1,064.0000	12.951	0	0	0
21/07/2009	£ / R 2010/03/15	21.85	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
21/07/2009	£ / R 2010/03/15	14.90	Call	Currency Future	504.0000	422.0000	(16.270)	0	0	0
21/07/2009	£ / R 2010/03/15	11.85	Call	Currency Future	1,969.0000	1,744.0000	(11.427)	0	0	0
21/07/2009	£ / R 2010/03/15	12.75	Put	Currency Future	395.0000	463.0000	17.215	0	0	0
21/07/2009	£ / R 2010/03/15	19.85	Put	Currency Future	6,259.0000	6,487.0000	3.643	0	0	0
21/07/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,574.0000	2,762.0000	7.304	0	0	0
21/07/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,253.0000	1,078.0000	(13.966)	0	0	0
21/07/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,620.0000	1,781.0000	9.938	0	0	0
21/07/2009	£ / R 2010/03/15	17.95	Put	Currency Future	4,441.0000	4,656.0000	4.841	0	0	0
21/07/2009	£ / R 2010/03/15	15.75	Put	Currency Future	2,446.0000	2,630.0000	7.522	0	0	0
21/07/2009	£ / R 2010/03/15	15.75	Call	Currency Future	362.0000	298.0000	(17.680)	0	0	0
21/07/2009	£ / R 2010/03/15	12.75	Call	Currency Future	1,311.0000	1,132.0000	(13.654)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	808.0000	683.0000	(15.470)	0	0	0
21/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	136.0000	156.0000	14.706	0	0	0
21/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
21/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,051.0000	1,824.0000	(11.068)	0	0	0
21/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	324.0000	378.0000	16.667	0	0	0
21/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,233.0000	2,413.0000	8.061	0	0	0
21/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,953.0000	3,706.0000	(6.248)	0	0	0
21/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,789.0000	2,544.0000	(8.785)	0	0	0
21/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,020.0000	4,233.0000	5.299	0	0	0
21/07/2009	£ / R	2010/03/15	9.75	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
21/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	845.0000	715.0000	(15.385)	0	0	0
21/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,778.0000	1,945.0000	9.393	0	0	0
21/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	399.0000	332.0000	(16.792)	0	0	0
21/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,979.0000	2,736.0000	(8.157)	0	0	0
21/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	230.0000	189.0000	(17.826)	0	0	0
21/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,888.0000	1,666.0000	(11.758)	0	0	0
21/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	186.0000	151.0000	(18.817)	0	0	0
21/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
21/07/2009	£ / R	2010/03/15	11.85	Put	Currency Future	153.0000	176.0000	15.033	0	0	0
21/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	160.0000	127.0000	(20.625)	0	0	0
21/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,510.0000	3,717.0000	5.897	0	0	0
21/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,430.0000	1,581.0000	10.559	0	0	0
21/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	183.0000	148.0000	(19.126)	0	0	0
21/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	157.0000	125.0000	(20.382)	0	0	0
21/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,102.0000	3,302.0000	6.447	0	0	0
21/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,440.0000	1,247.0000	(13.403)	0	0	0
21/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	268.0000	220.0000	(17.910)	0	0	0
21/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
21/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,855.0000	3,609.0000	(6.381)	0	0	0
21/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,394.0000	4,609.0000	4.893	0	0	0
21/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	226.0000	186.0000	(17.699)	0	0	0
21/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,227.0000	1,989.0000	(10.687)	0	0	0
21/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,465.0000	3,671.0000	5.945	0	0	0
21/07/2009	£ / R	2010/03/15	10.95	Put	Currency Future	73.0000	75.0000	2.740	0	0	0
21/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	595.0000	499.0000	(16.134)	0	0	0
21/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	39.0000	40.0000	2.564	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,224.0000	1,052.0000	(14.052)	0	0	0
21/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,617.0000	2,806.0000	7.222	0	0	0
21/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	244.0000	200.0000	(18.033)	0	0	0
21/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	458.0000	534.0000	16.594	0	0	0
21/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	494.0000	414.0000	(16.194)	0	0	0
21/07/2009	£ / R	2010/03/15	21.65	Call	Currency Future	0.0000	25.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,928.0000	1,705.0000	(11.566)	0	0	0
21/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	172.0000	198.0000	15.116	0	0	0
21/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,194.0000	3,951.0000	(5.794)	0	0	0
21/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	163.0000	187.0000	14.724	0	0	0
21/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,196.0000	1,027.0000	(14.130)	0	0	0
21/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,659.0000	3,413.0000	(6.723)	0	0	0
21/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	515.0000	431.0000	(16.311)	0	0	0
21/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	71.0000	73.0000	2.817	0	0	0
21/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	481.0000	558.0000	16.008	0	0	0
21/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	333.0000	275.0000	(17.417)	0	0	0
21/07/2009	£ / R	2010/03/15	19.65	Put	Currency Future	0.0000	6,293.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
21/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,221.0000	2,977.0000	(7.575)	0	0	0
21/07/2009	£ / R	2010/03/15	9.40	Put	Currency Future	0.0000	31.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
21/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	112.0000	120.0000	7.143	0	0	0
21/07/2009	£ / R	2010/03/15	19.65	Call	Currency Future	0.0000	61.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	309.0000	358.0000	15.858	0	0	0
21/07/2009	£ / R	2010/03/15	10.40	Call	Currency Future	0.0000	3,073.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	9.40	Call	Currency Future	0.0000	4,049.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,475.0000	1,277.0000	(13.424)	0	0	0
21/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,273.0000	2,031.0000	(10.647)	0	0	0
21/07/2009	£ / R	2010/03/15	10.40	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	108.0000	113.0000	4.630	0	0	0
21/07/2009	£ / R	2010/03/15	17.40	Put	Currency Future	0.0000	4,139.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,147.0000	3,902.0000	(5.908)	0	0	0
21/07/2009	£ / R	2010/03/15	19.40	Call	Currency Future	0.0000	69.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
21/07/2009	£ / R	2010/03/15	19.40	Put	Currency Future	0.0000	6,050.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	21.40	Call	Currency Future	0.0000	28.0000	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
21/07/2009	£ / R	2010/03/15	21.40	Put	Currency Future	0.0000	8,010.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	437.0000	510.0000	16.705	0	0	0
21/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,172.0000	2,928.0000	(7.692)	0	0	0
21/07/2009	£ / R	2010/03/15	17.40	Call	Currency Future	0.0000	158.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	347.0000	286.0000	(17.579)	0	0	0
21/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,347.0000	4,561.0000	4.923	0	0	0
21/07/2009	£ / R	2010/03/15	15.40	Put	Currency Future	0.0000	2,328.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	163.0000	130.0000	(20.245)	0	0	0
21/07/2009	£ / R	2010/03/15	13.40	Put	Currency Future	0.0000	804.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,699.0000	1,862.0000	9.594	0	0	0
21/07/2009	£ / R	2010/03/15	11.40	Call	Currency Future	0.0000	2,117.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	235.0000	193.0000	(17.872)	0	0	0
21/07/2009	£ / R	2010/03/15	11.40	Put	Currency Future	0.0000	98.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,419.0000	3,624.0000	5.996	0	0	0
21/07/2009	£ / R	2010/03/15	12.40	Call	Currency Future	0.0000	1,339.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,531.0000	2,718.0000	7.388	0	0	0
21/07/2009	£ / R	2010/03/15	12.40	Put	Currency Future	0.0000	320.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	13.40	Call	Currency Future	0.0000	823.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	15.40	Call	Currency Future	0.0000	346.0000	100.000	0	0	0
21/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
21/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,002.0000	3,755.0000	(6.172)	0	0	0
21/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,027.0000	2,784.0000	(8.028)	0	0	0
21/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
21/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,093.0000	1,865.0000	(10.893)	0	0	0
21/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	376.0000	441.0000	17.287	0	0	0
21/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	127.0000	146.0000	14.961	0	0	0
21/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,403.0000	2,586.0000	7.615	0	0	0
21/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	369.0000	305.0000	(17.344)	0	0	0
21/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,582.0000	1,740.0000	9.987	0	0	0
21/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,341.0000	1,160.0000	(13.497)	0	0	0
21/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	547.0000	459.0000	(16.088)	0	0	0
21/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	248.0000	204.0000	(17.742)	0	0	0
21/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	173.0000	139.0000	(19.653)	0	0	0
21/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	354.0000	292.0000	(17.514)	0	0	0
21/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,659.0000	1,821.0000	9.765	0	0	0
21/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	525.0000	440.0000	(16.190)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	416.0000	486.0000	16.827	0	0	0
21/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,488.0000	2,674.0000	7.476	0	0	0
21/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,373.0000	3,578.0000	6.078	0	0	0
21/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	239.0000	196.0000	(17.992)	0	0	0
21/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,300.0000	4,514.0000	4.977	0	0	0
21/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	166.0000	133.0000	(19.880)	0	0	0
21/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,283.0000	3,485.0000	6.153	0	0	0
21/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,282.0000	1,105.0000	(13.807)	0	0	0
21/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,010.0000	1,784.0000	(11.244)	0	0	0
21/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,207.0000	4,420.0000	5.063	0	0	0
21/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	144.0000	165.0000	14.583	0	0	0
21/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
21/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,904.0000	3,657.0000	(6.327)	0	0	0
21/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
21/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,932.0000	2,688.0000	(8.322)	0	0	0
21/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,181.0000	1,947.0000	(10.729)	0	0	0
21/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	116.0000	129.0000	11.207	0	0	0
21/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
21/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
21/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,124.0000	2,880.0000	(7.810)	0	0	0
21/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,406.0000	1,217.0000	(13.442)	0	0	0
21/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	340.0000	398.0000	17.059	0	0	0
21/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	571.0000	478.0000	(16.287)	0	0	0
21/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	258.0000	212.0000	(17.829)	0	0	0
21/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,318.0000	2,499.0000	7.808	0	0	0
21/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	384.0000	318.0000	(17.188)	0	0	0
21/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,505.0000	1,660.0000	10.299	0	0	0
21/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,099.0000	3,853.0000	(6.001)	0	0	0
21/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,114.0000	4,326.0000	5.153	0	0	0
21/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,192.0000	3,393.0000	6.297	0	0	0
21/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	180.0000	145.0000	(19.444)	0	0	0
21/07/2009	£ / R	2010/06/14			Currency Future	13.8860	13.6305	(1.840)	0.0000	0.0000	0
21/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	647.0000	730.0000	12.828	0	0	0
21/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	513.0000	434.0000	(15.400)	0	0	0
21/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,620.0000	2,381.0000	(9.122)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/06/14	15.60	Call	Currency Future	573.0000	490.0000	(14.485)	0	0	0
21/07/2009	£ / R 2010/06/14	16.30	Call	Currency Future	457.0000	386.0000	(15.536)	0	0	0
21/07/2009	£ / R 2010/06/14	19.10	Call	Currency Future	198.0000	164.0000	(17.172)	0	0	0
21/07/2009	£ / R 2010/06/14	20.15	Call	Currency Future	148.0000	120.0000	(18.919)	0	0	0
21/07/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,105.0000	954.0000	(13.665)	0	0	0
21/07/2009	£ / R 2010/06/14	14.25	Call	Currency Future	904.0000	776.0000	(14.159)	0	0	0
21/07/2009	£ / R 2010/06/14	19.95	Call	Currency Future	157.0000	128.0000	(18.471)	0	0	0
21/07/2009	£ / R 2010/06/14	18.05	Put	Currency Future	4,433.0000	4,643.0000	4.737	0	0	0
21/07/2009	£ / R 2010/06/14	16.60	Put	Currency Future	3,129.0000	3,319.0000	6.072	0	0	0
21/07/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,044.0000	2,208.0000	8.023	0	0	0
21/07/2009	£ / R 2010/06/14	18.65	Put	Currency Future	4,989.0000	5,206.0000	4.350	0	0	0
21/07/2009	£ / R 2010/06/14	22.20	Put	Currency Future	8,394.0000	8,630.0000	2.812	0	0	0
21/07/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,221.0000	6,447.0000	3.633	0	0	0
21/07/2009	£ / R 2010/06/14	18.60	Put	Currency Future	4,942.0000	5,159.0000	4.391	0	0	0
21/07/2009	£ / R 2010/06/14	16.30	Put	Currency Future	2,871.0000	3,055.0000	6.409	0	0	0
21/07/2009	£ / R 2010/06/14	18.65	Call	Currency Future	225.0000	186.0000	(17.333)	0	0	0
21/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,040.0000	1,154.0000	10.962	0	0	0
21/07/2009	£ / R 2010/06/14	13.40	Put	Currency Future	750.0000	842.0000	12.267	0	0	0
21/07/2009	£ / R 2010/06/14	22.20	Call	Currency Future	80.0000	60.0000	(25.000)	0	0	0
21/07/2009	£ / R 2010/06/14	18.60	Call	Currency Future	228.0000	189.0000	(17.105)	0	0	0
21/07/2009	£ / R 2010/06/14	18.30	Put	Currency Future	4,663.0000	4,876.0000	4.568	0	0	0
21/07/2009	£ / R 2010/06/14	17.15	Put	Currency Future	3,614.0000	3,814.0000	5.534	0	0	0
21/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	1,026.0000	884.0000	(13.840)	0	0	0
21/07/2009	£ / R 2010/06/14	20.20	Put	Currency Future	6,459.0000	6,687.0000	3.530	0	0	0
21/07/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,152.0000	8,386.0000	2.870	0	0	0
21/07/2009	£ / R 2010/06/14	12.10	Put	Currency Future	261.0000	291.0000	11.494	0	0	0
21/07/2009	£ / R 2010/06/14	17.30	Put	Currency Future	3,748.0000	3,951.0000	5.416	0	0	0
21/07/2009	£ / R 2010/06/14	12.40	Call	Currency Future	1,826.0000	1,609.0000	(11.884)	0	0	0
21/07/2009	£ / R 2010/06/14	17.15	Call	Currency Future	350.0000	294.0000	(16.000)	0	0	0
21/07/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,105.0000	954.0000	(13.665)	0	0	0
21/07/2009	£ / R 2010/06/14	17.50	Call	Currency Future	315.0000	265.0000	(15.873)	0	0	12,188
21/07/2009	£ / R 2010/06/14	20.20	Call	Currency Future	145.0000	118.0000	(18.621)	0	0	0
21/07/2009	£ / R 2010/06/14	12.10	Call	Currency Future	2,047.0000	1,822.0000	(10.992)	0	0	0
21/07/2009	£ / R 2010/06/14	19.90	Call	Currency Future	159.0000	130.0000	(18.239)	0	0	0
21/07/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,328.0000	2,502.0000	7.474	0	0	0
21/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	919.0000	1,024.0000	11.425	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,268.0000	1,396.0000	10.095	0	0	0
21/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	269.0000	223.0000	(17.100)	0	0	0
21/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	98.0000	113.0000	15.306	0	0	0
21/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	630.0000	539.0000	(14.444)	0	0	0
21/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,173.0000	6,399.0000	3.661	0	0	0
21/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	919.0000	1,024.0000	11.425	0	0	0
21/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,333.0000	1,161.0000	(12.903)	0	0	0
21/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,287.0000	2,459.0000	7.521	0	0	0
21/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	249.0000	207.0000	(16.867)	0	0	0
21/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	937.0000	805.0000	(14.088)	0	0	0
21/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	334.0000	281.0000	(15.868)	0	0	0
21/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,525.0000	3,723.0000	5.617	0	0	0
21/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	890.0000	992.0000	11.461	0	0	0
21/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	697.0000	785.0000	12.626	0	0	0
21/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,020.0000	4,227.0000	5.149	0	0	0
21/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,009.0000	1,121.0000	11.100	0	0	0
21/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,236.0000	1,073.0000	(13.188)	0	0	12,188
21/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	179.0000	198.0000	10.615	0	0	0
21/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,577.0000	2,754.0000	6.868	0	0	0
21/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,884.0000	2,644.0000	(8.322)	0	0	0
21/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	312.0000	347.0000	11.218	0	0	0
21/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,621.0000	1,415.0000	(12.708)	0	0	0
21/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
21/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	96.0000	75.0000	(21.875)	0	0	0
21/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,126.0000	973.0000	(13.588)	0	0	0
21/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	415.0000	350.0000	(15.663)	0	0	0
21/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	470.0000	530.0000	12.766	0	0	0
21/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,161.0000	2,915.0000	(7.782)	0	0	0
21/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	435.0000	485.0000	11.494	0	0	0
21/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	286.0000	318.0000	11.189	0	0	0
21/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	93.0000	72.0000	(22.581)	0	0	0
21/07/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,370.0000	1,504.0000	9.781	0	0	0
21/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,914.0000	3,099.0000	6.349	0	0	0
21/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,201.0000	1,325.0000	10.325	0	0	0
21/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	651.0000	557.0000	(14.439)	0	0	0
21/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,341.0000	4,550.0000	4.815	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,030.0000	6,256.0000	3.748	0	0	0
21/07/2009	£ / R	2010/06/14	14.40	Call	Currency Future	856.0000	735.0000	(14.136)	0	0	0
21/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	235.0000	195.0000	(17.021)	0	0	0
21/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	450.0000	380.0000	(15.556)	0	0	0
21/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	289.0000	242.0000	(16.263)	0	0	0
21/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,965.0000	2,126.0000	8.193	0	0	0
21/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	166.0000	136.0000	(18.072)	0	0	0
21/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,860.0000	8,095.0000	2.990	0	0	0
21/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
21/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	551.0000	626.0000	13.612	0	0	0
21/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,084.0000	2,250.0000	7.965	0	0	0
21/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,203.0000	4,411.0000	4.949	0	0	0
21/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,412.0000	6,639.0000	3.540	0	0	0
21/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,045.0000	901.0000	(13.780)	0	0	0
21/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,365.0000	2,128.0000	(10.021)	0	0	0
21/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,934.0000	6,160.0000	3.809	0	0	0
21/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	65.0000	65.0000	-	0	0	0
21/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,849.0000	5,064.0000	4.434	0	0	0
21/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	329.0000	277.0000	(15.805)	0	0	0
21/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	163.0000	134.0000	(17.791)	0	0	0
21/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	72.0000	76.0000	5.556	0	0	0
21/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	277.0000	231.0000	(16.606)	0	0	0
21/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,957.0000	8,192.0000	2.953	0	0	0
21/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	171.0000	188.0000	9.942	0	0	0
21/07/2009	£ / R	2010/06/14	16.40	Call	Currency Future	442.0000	373.0000	(15.611)	0	0	0
21/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,793.0000	3,996.0000	5.352	0	0	0
21/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,077.0000	6,304.0000	3.735	0	0	0
21/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,258.0000	3,007.0000	(7.704)	0	0	0
21/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	88.0000	67.0000	(23.864)	0	0	0
21/07/2009	£ / R	2010/06/14	19.65	Call	Currency Future	170.0000	141.0000	(17.059)	0	0	0
21/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	325.0000	273.0000	(16.000)	0	0	0
21/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,437.0000	1,256.0000	(12.596)	0	0	0
21/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	245.0000	204.0000	(16.735)	0	0	0
21/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,452.0000	2,627.0000	7.137	0	0	0
21/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	564.0000	482.0000	(14.539)	0	0	0
21/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	513.0000	434.0000	(15.400)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/06/14	16.40	Put	Currency Future	2,956.0000	3,143.0000	6.326	0	0	0
21/07/2009	£ / R 2010/06/14	12.00	Put	Currency Future	237.0000	265.0000	11.814	0	0	0
21/07/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,556.0000	1,360.0000	(12.596)	0	0	0
21/07/2009	£ / R 2010/06/14	11.80	Put	Currency Future	197.0000	219.0000	11.168	0	0	0
21/07/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,839.0000	2,600.0000	(8.418)	0	0	0
21/07/2009	£ / R 2010/06/14	10.00	Call	Currency Future	3,941.0000	3,686.0000	(6.470)	0	0	0
21/07/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,898.0000	1,678.0000	(11.591)	0	0	0
21/07/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,654.0000	1,443.0000	(12.757)	0	0	0
21/07/2009	£ / R 2010/06/14	13.75	Call	Currency Future	1,084.0000	936.0000	(13.653)	0	0	0
21/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,839.0000	4,042.0000	5.288	0	0	0
21/07/2009	£ / R 2010/06/14	12.00	Call	Currency Future	2,123.0000	1,896.0000	(10.692)	0	0	0
21/07/2009	£ / R 2010/06/14	18.35	Put	Currency Future	4,709.0000	4,923.0000	4.544	0	0	0
21/07/2009	£ / R 2010/06/14	10.80	Put	Currency Future	75.0000	84.0000	12.000	0	0	0
21/07/2009	£ / R 2010/06/14	10.65	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
21/07/2009	£ / R 2010/06/14	12.20	Call	Currency Future	1,972.0000	1,749.0000	(11.308)	0	0	0
21/07/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,551.0000	3,296.0000	(7.181)	0	0	0
21/07/2009	£ / R 2010/06/14	11.00	Call	Currency Future	2,974.0000	2,733.0000	(8.104)	0	0	0
21/07/2009	£ / R 2010/06/14	13.30	Call	Currency Future	1,283.0000	1,116.0000	(13.016)	0	0	0
21/07/2009	£ / R 2010/06/14	11.80	Call	Currency Future	2,283.0000	2,049.0000	(10.250)	0	0	0
21/07/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,988.0000	5,733.0000	(4.259)	0	0	0
21/07/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,795.0000	2,555.0000	(8.587)	0	0	0
21/07/2009	£ / R 2010/06/14	11.65	Call	Currency Future	2,407.0000	2,168.0000	(9.929)	0	0	0
21/07/2009	£ / R 2010/06/14	11.00	Put	Currency Future	88.0000	103.0000	17.045	0	0	0
21/07/2009	£ / R 2010/06/14	21.80	Call	Currency Future	92.0000	71.0000	(22.826)	0	0	0
21/07/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,392.0000	3,587.0000	5.749	0	0	0
21/07/2009	£ / R 2010/06/14	9.80	Call	Currency Future	4,133.0000	3,881.0000	(6.097)	0	0	0
21/07/2009	£ / R 2010/06/14	12.50	Put	Currency Future	370.0000	411.0000	11.081	0	0	0
21/07/2009	£ / R 2010/06/14	10.00	Put	Currency Future	55.0000	55.0000	-	0	0	0
21/07/2009	£ / R 2010/06/14	15.80	Call	Currency Future	538.0000	458.0000	(14.870)	0	0	0
21/07/2009	£ / R 2010/06/14	16.90	Call	Currency Future	378.0000	318.0000	(15.873)	0	0	0
21/07/2009	£ / R 2010/06/14	14.30	Call	Currency Future	887.0000	762.0000	(14.092)	0	0	0
21/07/2009	£ / R 2010/06/14	11.55	Put	Currency Future	155.0000	172.0000	10.968	0	0	0
21/07/2009	£ / R 2010/06/14	16.50	Put	Currency Future	3,042.0000	3,231.0000	6.213	0	0	0
21/07/2009	£ / R 2010/06/14	18.40	Call	Currency Future	242.0000	201.0000	(16.942)	0	0	0
21/07/2009	£ / R 2010/06/14	11.55	Call	Currency Future	2,491.0000	2,252.0000	(9.595)	0	0	0
21/07/2009	£ / R 2010/06/14	14.50	Call	Currency Future	827.0000	709.0000	(14.268)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/06/14	18.40	Put	Currency Future	4,756.0000	4,970.0000	4.500	0	0	0
21/07/2009	£ / R 2010/06/14	10.55	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
21/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,071.0000	1,187.0000	10.831	0	0	0
21/07/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,441.0000	1,578.0000	9.507	0	0	0
21/07/2009	£ / R 2010/06/14	8.60	Call	Currency Future	5,294.0000	5,041.0000	(4.779)	0	0	0
21/07/2009	£ / R 2010/06/14	14.00	Call	Currency Future	989.0000	851.0000	(13.953)	0	0	0
21/07/2009	£ / R 2010/06/14	14.20	Call	Currency Future	920.0000	790.0000	(14.130)	0	0	0
21/07/2009	£ / R 2010/06/14	19.55	Call	Currency Future	175.0000	145.0000	(17.143)	0	0	0
21/07/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,577.0000	2,754.0000	6.868	0	0	0
21/07/2009	£ / R 2010/06/14	10.55	Call	Currency Future	3,404.0000	3,150.0000	(7.462)	0	0	0
21/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,007.0000	868.0000	(13.803)	0	0	0
21/07/2009	£ / R 2010/06/14	15.50	Call	Currency Future	591.0000	505.0000	(14.552)	0	0	0
21/07/2009	£ / R 2010/06/14	21.80	Put	Currency Future	8,006.0000	8,240.0000	2.923	0	0	0
21/07/2009	£ / R 2010/06/14	17.60	Call	Currency Future	306.0000	257.0000	(16.013)	0	0	0
21/07/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,124.0000	2,291.0000	7.863	0	0	0
21/07/2009	£ / R 2010/06/14	12.65	Put	Currency Future	418.0000	463.0000	10.766	0	0	0
21/07/2009	£ / R 2010/06/14	19.55	Put	Currency Future	5,839.0000	6,064.0000	3.853	0	0	0
21/07/2009	£ / R 2010/06/14	9.55	Put	Currency Future	34.0000	42.0000	23.529	0	0	0
21/07/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,205.0000	2,375.0000	7.710	0	0	0
21/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,007.0000	868.0000	(13.803)	0	0	0
21/07/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,301.0000	1,431.0000	9.992	0	0	0
21/07/2009	£ / R 2010/06/14	21.55	Call	Currency Future	98.0000	78.0000	(20.408)	0	0	0
21/07/2009	£ / R 2010/06/14	12.55	Call	Currency Future	1,722.0000	1,508.0000	(12.427)	0	0	0
21/07/2009	£ / R 2010/06/14	13.75	Put	Currency Future	948.0000	1,055.0000	11.287	0	0	0
21/07/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,756.0000	1,541.0000	(12.244)	0	0	0
21/07/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,702.0000	2,882.0000	6.662	0	0	0
21/07/2009	£ / R 2010/06/14	12.40	Put	Currency Future	340.0000	378.0000	11.176	0	0	0
21/07/2009	£ / R 2010/06/14	17.50	Put	Currency Future	3,929.0000	4,134.0000	5.218	0	0	0
21/07/2009	£ / R 2010/06/14	11.20	Put	Currency Future	109.0000	125.0000	14.679	0	0	0
21/07/2009	£ / R 2010/06/14	15.35	Call	Currency Future	620.0000	530.0000	(14.516)	0	0	0
21/07/2009	£ / R 2010/06/14	13.10	Put	Currency Future	598.0000	677.0000	13.211	0	0	0
21/07/2009	£ / R 2010/06/14	7.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/07/2009	£ / R 2010/06/14	9.55	Call	Currency Future	4,370.0000	4,123.0000	(5.652)	0	0	0
21/07/2009	£ / R 2010/06/14	15.40	Call	Currency Future	610.0000	522.0000	(14.426)	0	0	0
21/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,071.0000	1,187.0000	10.831	0	0	0
21/07/2009	£ / R 2010/06/14	16.00	Call	Currency Future	505.0000	427.0000	(15.446)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/06/14	20.25	Call	Currency Future	143.0000	116.0000	(18.881)	0	0	0
21/07/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,268.0000	6,495.0000	3.622	0	0	0
21/07/2009	£ / R 2010/06/14	12.55	Put	Currency Future	386.0000	428.0000	10.881	0	0	0
21/07/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,384.0000	1,207.0000	(12.789)	0	0	0
21/07/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,514.0000	4,265.0000	(5.516)	0	0	0
21/07/2009	£ / R 2010/06/14	14.00	Put	Currency Future	1,103.0000	1,221.0000	10.698	0	0	0
21/07/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,619.0000	2,797.0000	6.796	0	0	0
21/07/2009	£ / R 2010/06/14	21.55	Put	Currency Future	7,762.0000	7,997.0000	3.028	0	0	0
21/07/2009	£ / R 2010/06/14	22.00	Call	Currency Future	86.0000	65.0000	(24.419)	0	0	0
21/07/2009	£ / R 2010/06/14	15.05	Call	Currency Future	684.0000	585.0000	(14.474)	0	0	0
21/07/2009	£ / R 2010/06/14	11.50	Put	Currency Future	148.0000	164.0000	10.811	0	0	0
21/07/2009	£ / R 2010/06/14	10.90	Call	Currency Future	3,064.0000	2,824.0000	(7.833)	0	0	0
21/07/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,234.0000	1,360.0000	10.211	0	0	0
21/07/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,512.0000	1,653.0000	9.325	0	0	0
21/07/2009	£ / R 2010/06/14	13.25	Put	Currency Future	672.0000	757.0000	12.649	0	0	0
21/07/2009	£ / R 2010/06/14	20.25	Put	Currency Future	6,507.0000	6,735.0000	3.504	0	0	0
21/07/2009	£ / R 2010/06/14	20.00	Call	Currency Future	154.0000	126.0000	(18.182)	0	0	0
21/07/2009	£ / R 2010/06/14	13.55	Call	Currency Future	1,168.0000	1,011.0000	(13.442)	0	0	0
21/07/2009	£ / R 2010/06/14	10.50	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
21/07/2009	£ / R 2010/06/14	10.90	Put	Currency Future	78.0000	93.0000	19.231	0	0	0
21/07/2009	£ / R 2010/06/14	9.65	Call	Currency Future	4,275.0000	4,028.0000	(5.778)	0	0	0
21/07/2009	£ / R 2010/06/14	15.00	Call	Currency Future	696.0000	595.0000	(14.511)	0	0	0
21/07/2009	£ / R 2010/06/14	22.25	Call	Currency Future	78.0000	59.0000	(24.359)	0	0	0
21/07/2009	£ / R 2010/06/14	22.00	Put	Currency Future	8,200.0000	8,435.0000	2.866	0	0	0
21/07/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,412.0000	5,633.0000	4.084	0	0	0
21/07/2009	£ / R 2010/06/14	9.40	Put	Currency Future	28.0000	35.0000	25.000	0	0	0
21/07/2009	£ / R 2010/06/14	9.65	Put	Currency Future	39.0000	48.0000	23.077	0	0	0
21/07/2009	£ / R 2010/06/14	15.00	Put	Currency Future	1,810.0000	1,965.0000	8.564	0	0	0
21/07/2009	£ / R 2010/06/14	22.25	Put	Currency Future	8,442.0000	8,679.0000	2.807	0	0	0
21/07/2009	£ / R 2010/06/14	22.15	Call	Currency Future	81.0000	62.0000	(23.457)	0	0	0
21/07/2009	£ / R 2010/06/14	13.80	Put	Currency Future	979.0000	1,088.0000	11.134	0	0	0
21/07/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,862.0000	1,643.0000	(11.762)	0	0	0
21/07/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,562.0000	4,313.0000	(5.458)	0	0	0
21/07/2009	£ / R 2010/06/14	13.25	Call	Currency Future	1,308.0000	1,138.0000	(12.997)	0	0	0
21/07/2009	£ / R 2010/06/14	12.25	Put	Currency Future	299.0000	333.0000	11.371	0	0	0
21/07/2009	£ / R 2010/06/14	16.15	Put	Currency Future	2,744.0000	2,925.0000	6.596	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,848.0000	2,005.0000	8.496	0	0	0
21/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,065.0000	918.0000	(13.803)	0	0	0
21/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	428.0000	361.0000	(15.654)	0	0	0
21/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	129.0000	104.0000	(19.380)	0	0	0
21/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	326.0000	363.0000	11.350	0	0	0
21/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/07/2009	£ / R	2010/06/14	14.35	Call	Currency Future	872.0000	748.0000	(14.220)	0	0	0
21/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,259.0000	1,094.0000	(13.106)	0	0	0
21/07/2009	£ / R	2010/06/14	18.10	Call	Currency Future	265.0000	220.0000	(16.981)	0	0	0
21/07/2009	£ / R	2010/06/14	10.30	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
21/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,740.0000	5,485.0000	(4.443)	0	0	0
21/07/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,599.0000	3,344.0000	(7.085)	0	0	0
21/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	798.0000	684.0000	(14.286)	0	0	0
21/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	83.0000	98.0000	18.072	0	0	0
21/07/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,935.0000	1,713.0000	(11.473)	0	0	0
21/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	361.0000	303.0000	(16.066)	0	0	0
21/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,418.0000	4,170.0000	(5.613)	0	0	0
21/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,843.0000	7,073.0000	3.361	0	0	0
21/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	488.0000	553.0000	13.320	0	0	0
21/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	103.0000	119.0000	15.534	0	0	0
21/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,019.0000	2,778.0000	(7.983)	0	0	0
21/07/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,751.0000	2,511.0000	(8.724)	0	0	0
21/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	832.0000	931.0000	11.899	0	0	0
21/07/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,534.0000	2,295.0000	(9.432)	0	0	0
21/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	163.0000	180.0000	10.429	0	0	0
21/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,707.0000	2,468.0000	(8.829)	0	0	0
21/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,410.0000	2,585.0000	7.261	0	0	0
21/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	496.0000	420.0000	(15.323)	0	0	0
21/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,453.0000	3,198.0000	(7.385)	0	0	0
21/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	488.0000	413.0000	(15.369)	0	0	0
21/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,648.0000	3,393.0000	(6.990)	0	0	0
21/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	396.0000	333.0000	(15.909)	0	0	0
21/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,336.0000	1,468.0000	9.880	0	0	0
21/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	480.0000	406.0000	(15.417)	0	0	0
21/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,660.0000	2,839.0000	6.729	0	0	0
21/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	32.0000	40.0000	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
21/07/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,449.0000	2,210.0000	(9.759)	0	0	0
21/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	954.0000	820.0000	(14.046)	0	0	0
21/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,843.0000	3,588.0000	(6.635)	0	0	0
21/07/2009	£ / R	2010/06/14	17.00	Call	Currency Future	366.0000	308.0000	(15.847)	0	0	0
21/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,168.0000	1,290.0000	10.445	0	0	0
21/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	226.0000	253.0000	11.947	0	0	0
21/07/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,697.0000	3,442.0000	(6.897)	0	0	0
21/07/2009	£ / R	2010/06/14	10.10	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
21/07/2009	£ / R	2010/06/14	11.30	Put	Currency Future	121.0000	137.0000	13.223	0	0	0
21/07/2009	£ / R	2010/06/14	17.75	Call	Currency Future	293.0000	246.0000	(16.041)	0	0	0
21/07/2009	£ / R	2010/06/14	13.35	Put	Currency Future	723.0000	813.0000	12.448	0	0	0
21/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,162.0000	1,934.0000	(10.546)	0	0	0
21/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	61.0000	61.0000	-	0	0	0
21/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	261.0000	217.0000	(16.858)	0	0	0
21/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
21/07/2009	£ / R	2010/06/14	20.30	Call	Currency Future	141.0000	114.0000	(19.149)	0	0	0
21/07/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,157.0000	4,365.0000	5.004	0	0	0
21/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,135.0000	1,255.0000	10.573	0	0	0
21/07/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,795.0000	3,539.0000	(6.746)	0	0	0
21/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,307.0000	3,053.0000	(7.681)	0	0	0
21/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	528.0000	601.0000	13.826	0	0	0
21/07/2009	£ / R	2010/06/14	11.25	Put	Currency Future	115.0000	131.0000	13.913	0	0	0
21/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,525.0000	4,736.0000	4.663	0	0	0
21/07/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,555.0000	6,784.0000	3.494	0	0	0
21/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,260.0000	3,453.0000	5.920	0	0	0
21/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,464.0000	1,282.0000	(12.432)	0	0	0
21/07/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,479.0000	4,690.0000	4.711	0	0	0
21/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,345.0000	8,581.0000	2.828	0	0	0
21/07/2009	£ / R	2010/06/14	15.90	Put	Currency Future	0.0000	2,711.0000	100.000	0	0	0
21/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,524.0000	1,333.0000	(12.533)	0	0	0
21/07/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,622.0000	1,768.0000	9.001	0	0	0
21/07/2009	£ / R	2010/06/14	10.15	Put	Currency Future	59.0000	59.0000	-	0	0	0
21/07/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,746.0000	3,491.0000	(6.807)	0	0	0
21/07/2009	£ / R	2010/06/14	15.90	Call	Currency Future	0.0000	442.0000	100.000	0	0	0
21/07/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,491.0000	8,727.0000	2.779	0	0	0
21/07/2009	£ / R	2010/06/14	15.75	Call	Currency Future	546.0000	466.0000	(14.652)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/06/14	12.15	Call	Currency Future	2,009.0000	1,785.0000	(11.150)	0	0	0
21/07/2009	£ / R 2010/06/14	20.10	Put	Currency Future	6,364.0000	6,591.0000	3.567	0	0	0
21/07/2009	£ / R 2010/06/14	17.90	Call	Currency Future	0.0000	234.0000	100.000	0	0	0
21/07/2009	£ / R 2010/06/14	22.30	Call	Currency Future	77.0000	58.0000	(24.675)	0	0	0
21/07/2009	£ / R 2010/06/14	17.55	Put	Currency Future	3,975.0000	4,181.0000	5.182	0	0	0
21/07/2009	£ / R 2010/06/14	9.35	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
21/07/2009	£ / R 2010/06/14	14.05	Call	Currency Future	971.0000	836.0000	(13.903)	0	0	0
21/07/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,358.0000	1,184.0000	(12.813)	0	0	0
21/07/2009	£ / R 2010/06/14	10.20	Put	Currency Future	60.0000	60.0000	-	0	0	0
21/07/2009	£ / R 2010/06/14	18.00	Put	Currency Future	4,387.0000	4,596.0000	4.764	0	0	0
21/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,172.0000	3,364.0000	6.053	0	0	0
21/07/2009	£ / R 2010/06/14	18.00	Call	Currency Future	273.0000	227.0000	(16.850)	0	0	0
21/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	273.0000	305.0000	11.722	0	0	0
21/07/2009	£ / R 2010/06/14	13.45	Put	Currency Future	777.0000	871.0000	12.098	0	0	0
21/07/2009	£ / R 2010/06/14	14.75	Call	Currency Future	758.0000	649.0000	(14.380)	0	0	0
21/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	1,026.0000	884.0000	(13.840)	0	0	0
21/07/2009	£ / R 2010/06/14	13.45	Call	Currency Future	1,213.0000	1,052.0000	(13.273)	0	0	0
21/07/2009	£ / R 2010/06/14	20.10	Call	Currency Future	150.0000	122.0000	(18.667)	0	0	0
21/07/2009	£ / R 2010/06/14	10.35	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
21/07/2009	£ / R 2010/06/14	13.15	Put	Currency Future	622.0000	703.0000	13.023	0	0	0
21/07/2009	£ / R 2010/06/14	13.50	Put	Currency Future	805.0000	901.0000	11.925	0	0	0
21/07/2009	£ / R 2010/06/14	17.00	Put	Currency Future	3,480.0000	3,678.0000	5.690	0	0	0
21/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,040.0000	1,154.0000	10.962	0	0	0
21/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	408.0000	344.0000	(15.686)	0	0	0
21/07/2009	£ / R 2010/06/14	13.50	Call	Currency Future	1,191.0000	1,031.0000	(13.434)	0	0	0
21/07/2009	£ / R 2010/06/14	17.55	Call	Currency Future	311.0000	261.0000	(16.077)	0	0	0
21/07/2009	£ / R 2010/06/14	11.35	Put	Currency Future	127.0000	144.0000	13.386	0	0	0
21/07/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,663.0000	2,424.0000	(8.975)	0	0	0
21/07/2009	£ / R 2010/06/14	22.10	Call	Currency Future	83.0000	63.0000	(24.096)	0	0	0
21/07/2009	£ / R 2010/06/14	11.85	Put	Currency Future	206.0000	230.0000	11.650	0	0	0
21/07/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,242.0000	2,010.0000	(10.348)	0	0	0
21/07/2009	£ / R 2010/06/14	17.65	Call	Currency Future	302.0000	254.0000	(15.894)	0	0	0
21/07/2009	£ / R 2010/06/14	22.10	Put	Currency Future	8,297.0000	8,532.0000	2.832	0	0	0
21/07/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,492.0000	1,307.0000	(12.399)	0	0	0
21/07/2009	£ / R 2010/06/14	10.85	Put	Currency Future	77.0000	89.0000	15.584	0	0	0
21/07/2009	£ / R 2010/06/14	16.20	Call	Currency Future	472.0000	399.0000	(15.466)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/06/14	9.90	Put	Currency Future	53.0000	53.0000	-	0	0	0
21/07/2009	£ / R 2010/06/14	10.85	Call	Currency Future	3,113.0000	2,869.0000	(7.838)	0	0	0
21/07/2009	£ / R 2010/06/14	11.90	Call	Currency Future	2,201.0000	1,972.0000	(10.404)	0	0	0
21/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	1,965.0000	2,126.0000	8.193	0	0	0
21/07/2009	£ / R 2010/06/14	9.85	Call	Currency Future	4,086.0000	3,832.0000	(6.216)	0	0	0
21/07/2009	£ / R 2010/06/14	17.90	Put	Currency Future	0.0000	4,504.0000	100.000	0	0	0
21/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	651.0000	557.0000	(14.439)	0	0	0
21/07/2009	£ / R 2010/06/14	9.85	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
21/07/2009	£ / R 2010/06/14	21.90	Put	Currency Future	0.0000	8,338.0000	100.000	0	0	0
21/07/2009	£ / R 2010/06/14	9.90	Call	Currency Future	4,039.0000	3,784.0000	(6.313)	0	0	0
21/07/2009	£ / R 2010/06/14	16.20	Put	Currency Future	2,786.0000	2,968.0000	6.533	0	0	0
21/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,066.0000	4,273.0000	5.091	0	0	0
21/07/2009	£ / R 2010/06/14	21.90	Call	Currency Future	0.0000	68.0000	100.000	0	0	0
21/07/2009	£ / R 2010/06/14	17.20	Put	Currency Future	3,659.0000	3,859.0000	5.466	0	0	0
21/07/2009	£ / R 2010/06/14	18.20	Put	Currency Future	4,571.0000	4,783.0000	4.638	0	0	0
21/07/2009	£ / R 2010/06/14	12.90	Put	Currency Future	506.0000	577.0000	14.032	0	0	0
21/07/2009	£ / R 2010/06/14	18.20	Call	Currency Future	257.0000	213.0000	(17.121)	0	0	0
21/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	435.0000	485.0000	11.494	0	0	0
21/07/2009	£ / R 2010/06/14	17.20	Call	Currency Future	345.0000	290.0000	(15.942)	0	0	0
21/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	179.0000	198.0000	10.615	0	0	0
21/07/2009	£ / R 2010/06/14	11.90	Put	Currency Future	215.0000	241.0000	12.093	0	0	0
21/07/2009	£ / R 2010/06/14	12.95	Put	Currency Future	528.0000	601.0000	13.826	0	0	0
21/07/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,588.0000	1,387.0000	(12.657)	0	0	0
21/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,621.0000	1,415.0000	(12.708)	0	0	0
21/07/2009	£ / R 2010/06/14	11.75	Put	Currency Future	188.0000	208.0000	10.638	0	0	0
21/07/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,228.0000	3,979.0000	(5.889)	0	0	0
21/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	83.0000	98.0000	18.072	0	0	0
21/07/2009	£ / R 2010/06/14	12.75	Put	Currency Future	452.0000	507.0000	12.168	0	0	0
21/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,258.0000	3,007.0000	(7.704)	0	0	0
21/07/2009	£ / R 2010/06/14	11.75	Call	Currency Future	2,324.0000	2,089.0000	(10.112)	0	0	0
21/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	72.0000	76.0000	5.556	0	0	0
21/07/2009	£ / R 2010/06/14	15.25	Call	Currency Future	641.0000	548.0000	(14.509)	0	0	0
21/07/2009	£ / R 2010/06/14	9.70	Put	Currency Future	42.0000	49.0000	16.667	0	0	0
21/07/2009	£ / R 2010/06/14	10.75	Put	Currency Future	74.0000	80.0000	8.108	0	0	0
21/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,365.0000	2,128.0000	(10.021)	0	0	0
21/07/2009	£ / R 2010/06/14	9.75	Put	Currency Future	44.0000	50.0000	13.636	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R 2010/06/14	9.95	Call	Currency Future	3,990.0000	3,735.0000	(6.391)	0	0	0
21/07/2009	£ / R 2010/06/14	9.75	Call	Currency Future	4,180.0000	3,930.0000	(5.981)	0	0	0
21/07/2009	£ / R 2010/06/14	10.75	Call	Currency Future	3,210.0000	2,961.0000	(7.757)	0	0	0
21/07/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,005.0000	2,167.0000	8.080	0	0	0
21/07/2009	£ / R 2010/06/14	16.25	Call	Currency Future	465.0000	392.0000	(15.699)	0	0	0
21/07/2009	£ / R 2010/06/14	16.25	Put	Currency Future	2,829.0000	3,012.0000	6.469	0	0	0
21/07/2009	£ / R 2010/06/14	9.95	Put	Currency Future	54.0000	54.0000	-	0	0	0
21/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	226.0000	253.0000	11.947	0	0	0
21/07/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,464.0000	1,282.0000	(12.432)	0	0	0
21/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,162.0000	1,934.0000	(10.546)	0	0	0
21/07/2009	£ / R 2010/06/14	18.25	Call	Currency Future	253.0000	210.0000	(16.996)	0	0	0
21/07/2009	£ / R 2010/06/14	17.25	Call	Currency Future	339.0000	285.0000	(15.929)	0	0	0
21/07/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,617.0000	4,830.0000	4.613	0	0	0
21/07/2009	£ / R 2010/06/14	10.95	Call	Currency Future	3,019.0000	2,778.0000	(7.983)	0	0	0
21/07/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,703.0000	3,905.0000	5.455	0	0	0
21/07/2009	£ / R 2010/06/14	15.45	Call	Currency Future	600.0000	514.0000	(14.333)	0	0	0
21/07/2009	£ / R 2010/06/14	18.55	Put	Currency Future	4,895.0000	5,112.0000	4.433	0	0	0
21/07/2009	£ / R 2010/06/14	18.55	Call	Currency Future	231.0000	192.0000	(16.883)	0	0	0
21/07/2009	£ / R 2010/06/14	16.55	Call	Currency Future	422.0000	355.0000	(15.877)	0	0	0
21/07/2009	£ / R 2010/06/14	18.45	Put	Currency Future	4,802.0000	5,017.0000	4.477	0	0	0
21/07/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,086.0000	3,275.0000	6.124	0	0	0
21/07/2009	£ / R 2010/06/14	18.45	Call	Currency Future	238.0000	198.0000	(16.807)	0	0	0
21/07/2009	£ / R 2010/06/14	17.45	Put	Currency Future	3,884.0000	4,088.0000	5.252	0	0	0
21/07/2009	£ / R 2010/06/14	12.05	Put	Currency Future	249.0000	278.0000	11.647	0	0	0
21/07/2009	£ / R 2010/06/14	13.05	Call	Currency Future	1,410.0000	1,232.0000	(12.624)	0	0	0
21/07/2009	£ / R 2010/06/14	13.05	Put	Currency Future	574.0000	651.0000	13.415	0	0	0
21/07/2009	£ / R 2010/06/14	15.55	Call	Currency Future	582.0000	497.0000	(14.605)	0	0	0
21/07/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,246.0000	2,417.0000	7.614	0	0	0
21/07/2009	£ / R 2010/06/14	12.05	Call	Currency Future	2,085.0000	1,858.0000	(10.887)	0	0	0
21/07/2009	£ / R 2010/06/14	11.05	Put	Currency Future	93.0000	108.0000	16.129	0	0	0
21/07/2009	£ / R 2010/06/14	10.05	Put	Currency Future	56.0000	56.0000	-	0	0	0
21/07/2009	£ / R 2010/06/14	17.45	Call	Currency Future	320.0000	269.0000	(15.938)	0	0	0
21/07/2009	£ / R 2010/06/14	16.45	Put	Currency Future	2,999.0000	3,187.0000	6.269	0	0	0
21/07/2009	£ / R 2010/06/14	16.45	Call	Currency Future	435.0000	367.0000	(15.632)	0	0	0
21/07/2009	£ / R 2010/06/14	15.45	Put	Currency Future	2,164.0000	2,333.0000	7.810	0	0	0
21/07/2009	£ / R 2010/06/14	10.05	Call	Currency Future	3,892.0000	3,637.0000	(6.552)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,929.0000	2,689.0000	(8.194)	0	0	0
21/07/2009	€ / R	2009/09/14			Currency Future	11.4058	11.2162	(1.662)	11.3400	11.2600	21,965
21/07/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,244.0000	8,434.0000	2.305	0	0	0
21/07/2009	€ / R	2009/09/14	15.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,605.0000	2,791.0000	7.140	0	0	0
21/07/2009	€ / R	2009/09/14	11.80	Call	Currency Future	183.0000	133.0000	(27.322)	0	0	0
21/07/2009	€ / R	2009/09/14	11.60	Put	Currency Future	436.0000	561.0000	28.670	0	0	0
21/07/2009	€ / R	2009/09/14	13.80	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
21/07/2009	€ / R	2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R	2009/09/14	12.80	Call	Currency Future	47.0000	34.0000	(27.660)	0	0	0
21/07/2009	€ / R	2009/09/14	13.90	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/07/2009	€ / R	2009/09/14	8.70	Call	Currency Future	2,706.0000	2,517.0000	(6.984)	0	0	0
21/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
21/07/2009	€ / R	2009/09/14	14.00	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/07/2009	€ / R	2009/09/14	11.40	Put	Currency Future	311.0000	420.0000	35.048	0	0	0
21/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,902.0000	3,089.0000	6.444	0	0	0
21/07/2009	€ / R	2009/09/14	17.20	Put	Currency Future	0.0000	5,984.0000	100.000	0	0	0
21/07/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,775.0000	1,956.0000	10.197	0	0	0
21/07/2009	€ / R	2009/09/14	10.70	Put	Currency Future	72.0000	111.0000	54.167	0	0	0
21/07/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,506.0000	2,692.0000	7.422	0	0	0
21/07/2009	€ / R	2009/09/14	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,448.0000	3,637.0000	5.481	0	0	0
21/07/2009	€ / R	2009/09/14	11.40	Call	Currency Future	317.0000	236.0000	(25.552)	0	0	0
21/07/2009	€ / R	2009/09/14	11.60	Call	Currency Future	241.0000	177.0000	(26.556)	0	0	0
21/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/07/2009	€ / R	2009/09/14	19.20	Put	Currency Future	0.0000	7,984.0000	100.000	0	0	0
21/07/2009	€ / R	2009/09/14	10.70	Call	Currency Future	778.0000	627.0000	(19.409)	0	0	0
21/07/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,394.0000	1,570.0000	12.626	0	0	0
21/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,679.0000	1,859.0000	10.721	0	0	0
21/07/2009	€ / R	2009/09/14	9.70	Call	Currency Future	1,716.0000	1,529.0000	(10.897)	0	0	0
21/07/2009	€ / R	2009/09/14	9.60	Call	Currency Future	1,814.0000	1,627.0000	(10.309)	0	0	0
21/07/2009	€ / R	2009/09/14	14.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	€ / R	2009/09/14	11.85	Call	Currency Future	170.0000	124.0000	(27.059)	0	0	0
21/07/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,408.0000	2,594.0000	7.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/09/14	15.20	Put	Currency Future	0.0000	3,986.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,441.0000	1,618.0000	12.283	0	0	0
21/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
21/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,017.0000	2,200.0000	9.073	0	0	0
21/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
21/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,704.0000	2,891.0000	6.916	0	0	0
21/07/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
21/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	698.0000	555.0000	(20.487)	0	0	0
21/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
21/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,244.0000	6,434.0000	3.043	0	0	0
21/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,196.0000	4,385.0000	4.504	0	0	0
21/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
21/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	259.0000	190.0000	(26.641)	0	0	0
21/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	615.0000	757.0000	23.089	0	0	0
21/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/07/2009	€ / R 2009/09/14	15.20	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
21/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,296.0000	4,485.0000	4.399	0	0	0
21/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,294.0000	8,484.0000	2.291	0	0	0
21/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,704.0000	2,891.0000	6.916	0	0	0
21/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/07/2009	€ / R 2009/09/14	9.20	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
21/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
21/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,803.0000	2,990.0000	6.671	0	0	0
21/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,001.0000	3,189.0000	6.265	0	0	0
21/07/2009	€ / R 2009/09/14	10.20	Call	Currency Future	0.0000	1,046.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	30.0000	22.0000	(26.667)	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
21/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
21/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	63.0000	99.0000	57.143	0	0	0
21/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,806.0000	2,616.0000	(6.771)	0	0	0
21/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	403.0000	524.0000	30.025	0	0	0
21/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	577.0000	717.0000	24.263	0	0	0
21/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	317.0000	236.0000	(25.552)	0	0	0
21/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,200.0000	3,388.0000	5.875	0	0	0
21/07/2009	€ / R 2009/09/14	10.40	Call	Currency Future	0.0000	869.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,920.0000	2,102.0000	9.479	0	0	0
21/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,594.0000	7,784.0000	2.502	0	0	0
21/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,727.0000	1,907.0000	10.423	0	0	0
21/07/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,100.0000	3,288.0000	6.065	0	0	0
21/07/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,823.0000	2,005.0000	9.984	0	0	0
21/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,359.0000	2,544.0000	7.842	0	0	0
21/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
21/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	196.0000	143.0000	(27.041)	0	0	0
21/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
21/07/2009	€ / R 2009/09/14	8.40	Call	Currency Future	0.0000	2,816.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
21/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,406.0000	3,216.0000	(5.578)	0	0	0
21/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,408.0000	2,594.0000	7.724	0	0	0
21/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	540.0000	676.0000	25.185	0	0	0
21/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,001.0000	3,189.0000	6.265	0	0	0
21/07/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,163.0000	2,347.0000	8.507	0	0	0
21/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
21/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	486.0000	365.0000	(24.897)	0	0	0
21/07/2009	€ / R 2009/09/14	14.50	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	7.40	Call	Currency Future	0.0000	3,816.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,556.0000	2,742.0000	7.277	0	0	0
21/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,706.0000	3,516.0000	(5.127)	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
21/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,194.0000	8,384.0000	2.319	0	0	0
21/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	180.0000	249.0000	38.333	0	0	0
21/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,212.0000	2,396.0000	8.318	0	0	0
21/07/2009	€ / R 2009/09/14	10.40	Put	Currency Future	0.0000	53.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	93.0000	138.0000	48.387	0	0	0
21/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,261.0000	2,445.0000	8.138	0	0	0
21/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,194.0000	6,384.0000	3.067	0	0	0
21/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	138.0000	100.0000	(27.536)	0	0	0
21/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/07/2009	€ / R 2009/09/14	10.20	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,920.0000	2,102.0000	9.479	0	0	0
21/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,246.0000	4,435.0000	4.451	0	0	0
21/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,144.0000	8,334.0000	2.333	0	0	0
21/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	396.0000	291.0000	(26.515)	0	0	0
21/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	653.0000	799.0000	22.358	0	0	0
21/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	311.0000	420.0000	35.048	0	0	0
21/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	17.40	Put	Currency Future	0.0000	6,184.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,756.0000	3,566.0000	(5.059)	0	0	0
21/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,144.0000	6,334.0000	3.092	0	0	0
21/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	199.0000	272.0000	36.683	0	0	0
21/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	159.0000	115.0000	(27.673)	0	0	0
21/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	19.40	Put	Currency Future	0.0000	8,184.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	82.0000	124.0000	51.220	0	0	0
21/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,756.0000	2,566.0000	(6.894)	0	0	0
21/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	159.0000	115.0000	(27.673)	0	0	0
21/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,902.0000	3,089.0000	6.444	0	0	0
21/07/2009	€ / R 2009/09/14	9.20	Call	Currency Future	0.0000	2,022.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,294.0000	6,484.0000	3.019	0	0	0
21/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	819.0000	665.0000	(18.803)	0	0	0
21/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	368.0000	272.0000	(26.087)	0	0	0
21/07/2009	€ / R 2009/09/14	8.20	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
21/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,631.0000	1,810.0000	10.975	0	0	0
21/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,856.0000	3,666.0000	(4.927)	0	0	0
21/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	263.0000	355.0000	34.981	0	0	0
21/07/2009	€ / R 2009/09/14	8.20	Call	Currency Future	0.0000	3,016.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,775.0000	1,956.0000	10.197	0	0	0
21/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
21/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
21/07/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	219.0000	296.0000	35.160	0	0	0
21/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	455.0000	338.0000	(25.714)	0	0	0
21/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	732.0000	884.0000	20.765	0	0	0
21/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,261.0000	2,445.0000	8.138	0	0	0
21/07/2009	€ / R 2009/09/14	7.20	Call	Currency Future	0.0000	4,016.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
21/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	425.0000	312.0000	(26.588)	0	0	0
21/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	199.0000	272.0000	36.683	0	0	0
21/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,765.0000	1,578.0000	(10.595)	0	0	0
21/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	61.0000	44.0000	(27.869)	0	0	0
21/07/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	170.0000	124.0000	(27.059)	0	0	0
21/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,856.0000	2,666.0000	(6.653)	0	0	0
21/07/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	615.0000	757.0000	23.089	0	0	0
21/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,594.0000	5,784.0000	3.396	0	0	0
21/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	277.0000	204.0000	(26.354)	0	0	0
21/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
21/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	371.0000	488.0000	31.536	0	0	0
21/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
21/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,544.0000	6,734.0000	2.903	0	0	0
21/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,310.0000	2,495.0000	8.009	0	0	0
21/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,114.0000	2,298.0000	8.704	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
21/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
21/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
21/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,146.0000	4,335.0000	4.559	0	0	0
21/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	120.0000	87.0000	(27.500)	0	0	0
21/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	653.0000	799.0000	22.358	0	0	0
21/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,968.0000	2,151.0000	9.299	0	0	0
21/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,598.0000	3,786.0000	5.225	0	0	0
21/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	814.0000	970.0000	19.165	0	0	0
21/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
21/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,422.0000	1,237.0000	(13.010)	0	0	0
21/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	48.0000	78.0000	62.500	0	0	0
21/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,679.0000	1,859.0000	10.721	0	0	0
21/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	36.0000	60.0000	66.667	0	0	0
21/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	904.0000	744.0000	(17.699)	0	0	0
21/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,065.0000	2,249.0000	8.910	0	0	0
21/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,864.0000	1,677.0000	(10.032)	0	0	0
21/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	455.0000	338.0000	(25.714)	0	0	0
21/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,301.0000	1,475.0000	13.374	0	0	0
21/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,871.0000	2,053.0000	9.727	0	0	0
21/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
21/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,255.0000	1,428.0000	13.785	0	0	0
21/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,406.0000	4,216.0000	(4.312)	0	0	0
21/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,806.0000	3,616.0000	(4.992)	0	0	0
21/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	57.0000	41.0000	(28.070)	0	0	0
21/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,956.0000	3,766.0000	(4.803)	0	0	0
21/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	70.0000	50.0000	(28.571)	0	0	100
21/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,306.0000	5,116.0000	(3.581)	0	0	0
21/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,045.0000	5,234.0000	3.746	0	0	0
21/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	660.0000	520.0000	(21.212)	0	0	0
21/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,407.0000	2,219.0000	(7.811)	0	0	0
21/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	80.0000	57.0000	(28.750)	0	0	0
21/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	104.0000	154.0000	48.077	0	0	0
21/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,276.0000	1,094.0000	(14.263)	0	0	0
21/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	240.0000	325.0000	35.417	0	0	0
21/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,548.0000	3,737.0000	5.327	0	0	0
21/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,968.0000	2,151.0000	9.299	0	0	0
21/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	20.0000	27.0000	35.000	0	0	0
21/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	85.0000	61.0000	(28.235)	0	0	0
21/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,164.0000	1,334.0000	14.605	0	0	0
21/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
21/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	57.0000	41.0000	(28.070)	0	0	0
21/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	74.0000	53.0000	(28.378)	0	0	0
21/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,698.0000	3,886.0000	5.084	0	0	0
21/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	991.0000	826.0000	(16.650)	0	0	0
21/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,506.0000	2,692.0000	7.422	0	0	0
21/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,747.0000	3,936.0000	5.044	0	0	0
21/07/2009	€ / R 2009/09/14	12.25	Put	Currency Future	942.0000	1,104.0000	17.197	0	0	0
21/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,457.0000	2,268.0000	(7.692)	0	0	0
21/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	469.0000	599.0000	27.719	0	0	0
21/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,744.0000	5,934.0000	3.308	0	0	0
21/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	91.0000	66.0000	(27.473)	0	0	0
21/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,694.0000	6,884.0000	2.838	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,456.0000	5,266.0000	(3.482)	0	0	0
21/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	225.0000	165.0000	(26.667)	0	0	0
21/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
21/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,301.0000	1,475.0000	13.374	0	0	0
21/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	986.0000	1,149.0000	16.531	0	0	0
21/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,744.0000	7,934.0000	2.454	0	0	0
21/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	98.0000	70.0000	(28.571)	0	0	0
21/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	55.0000	88.0000	60.000	0	0	0
21/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	61.0000	44.0000	(27.869)	0	0	0
21/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,119.0000	1,287.0000	15.013	0	0	0
21/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	861.0000	704.0000	(18.235)	0	0	0
21/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,457.0000	2,643.0000	7.570	0	0	0
21/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	738.0000	590.0000	(20.054)	0	0	0
21/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	856.0000	1,015.0000	18.575	0	0	0
21/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
21/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
21/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,258.0000	2,071.0000	(8.282)	0	0	0
21/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
21/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	623.0000	487.0000	(21.830)	0	0	0
21/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,256.0000	3,066.0000	(5.835)	0	0	0
21/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	773.0000	927.0000	19.922	0	0	0
21/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,194.0000	5,384.0000	3.658	0	0	0
21/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,255.0000	1,428.0000	13.785	0	0	0
21/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	129.0000	93.0000	(27.907)	0	0	0
21/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,017.0000	2,200.0000	9.073	0	0	0
21/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,074.0000	1,241.0000	15.549	0	0	0
21/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,012.0000	1,824.0000	(9.344)	0	0	0
21/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	436.0000	561.0000	28.670	0	0	0
21/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	148.0000	107.0000	(27.703)	0	0	0
21/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,307.0000	2,120.0000	(8.106)	0	0	0
21/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,006.0000	4,816.0000	(3.795)	0	0	0
21/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	210.0000	153.0000	(27.143)	0	0	0
21/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	112.0000	81.0000	(27.679)	0	0	0
21/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	692.0000	841.0000	21.532	0	0	0
21/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,506.0000	3,316.0000	(5.419)	0	0	0
21/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	504.0000	637.0000	26.389	0	0	0
21/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	65.0000	47.0000	(27.692)	0	0	0
21/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,212.0000	2,396.0000	8.318	0	0	0
21/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
21/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,256.0000	4,066.0000	(4.464)	0	0	0
21/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
21/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	814.0000	970.0000	19.165	0	0	0
21/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	105.0000	75.0000	(28.571)	0	0	0
21/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	469.0000	599.0000	27.719	0	0	0
21/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	899.0000	1,059.0000	17.798	0	0	0
21/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,494.0000	5,684.0000	3.458	0	0	0
21/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	241.0000	177.0000	(26.556)	0	0	0
21/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	120.0000	87.0000	(27.500)	0	0	0
21/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	225.0000	165.0000	(26.667)	0	0	0
21/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	286.0000	387.0000	35.315	0	0	0
21/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,029.0000	1,195.0000	16.132	0	0	0
21/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,994.0000	7,184.0000	2.717	0	0	0
21/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	552.0000	423.0000	(23.370)	0	0	0
21/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
21/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
21/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	342.0000	253.0000	(26.023)	0	0	0
21/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,488.0000	1,666.0000	11.962	0	0	0
21/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,997.0000	4,185.0000	4.704	0	0	0
21/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	85.0000	61.0000	(28.235)	0	0	0
21/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	856.0000	1,015.0000	18.575	0	0	0
21/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	112.0000	81.0000	(27.679)	0	0	0
21/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	117.0000	170.0000	45.299	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	296.0000	220.0000	(25.676)	0	0	0
21/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	342.0000	253.0000	(26.023)	0	0	0
21/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,209.0000	1,381.0000	14.227	0	0	0
21/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,029.0000	1,195.0000	16.132	0	0	0
21/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	341.0000	453.0000	32.845	0	0	0
21/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	296.0000	220.0000	(25.676)	0	0	0
21/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	146.0000	207.0000	41.781	0	0	0
21/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	4,106.0000	3,916.0000	(4.627)	0	0	0
21/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	341.0000	453.0000	32.845	0	0	0
21/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	286.0000	387.0000	35.315	0	0	0
21/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,106.0000	2,916.0000	(6.117)	0	0	0
21/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,110.0000	1,923.0000	(8.863)	0	0	0
21/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,894.0000	8,084.0000	2.407	0	0	0
21/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,894.0000	6,084.0000	3.224	0	0	0
21/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	518.0000	394.0000	(23.938)	0	0	0
21/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	163.0000	228.0000	39.877	0	0	0
21/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
21/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,156.0000	3,966.0000	(4.572)	0	0	0
21/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,132.0000	956.0000	(15.548)	0	0	0
21/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,156.0000	2,966.0000	(6.020)	0	0	0
21/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	26.0000	40.0000	53.846	0	0	0
21/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,897.0000	4,086.0000	4.850	0	0	0
21/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,844.0000	8,034.0000	2.422	0	0	0
21/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,096.0000	4,285.0000	4.614	0	0	0
21/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	3.0000	7.0000	133.333	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
21/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,094.0000	8,284.0000	2.347	0	0	0
21/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,844.0000	6,034.0000	3.251	0	0	0
21/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,094.0000	6,284.0000	3.118	0	0	0
21/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,159.0000	1,973.0000	(8.615)	0	0	0
21/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	41.0000	69.0000	68.293	0	0	0
21/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,847.0000	4,036.0000	4.913	0	0	0
21/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	947.0000	785.0000	(17.107)	0	0	0
21/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	24.0000	35.0000	45.833	0	0	0
21/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,180.0000	1,001.0000	(15.169)	0	0	0
21/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,906.0000	3,716.0000	(4.864)	0	0	0
21/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
21/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,906.0000	2,716.0000	(6.538)	0	0	0
21/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	47.0000	34.0000	(27.660)	0	0	0
21/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,348.0000	1,522.0000	12.908	0	0	0
21/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
21/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
21/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,441.0000	1,618.0000	12.283	0	0	0
21/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,913.0000	1,726.0000	(9.775)	0	0	0
21/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,536.0000	1,714.0000	11.589	0	0	0
21/07/2009	€ / R 2009/09/14	10.95	Call	Currency Future	587.0000	454.0000	(22.658)	0	0	0
21/07/2009	€ / R 2009/09/14	10.95	Put	Currency Future	131.0000	188.0000	43.511	0	0	0
21/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,852.0000	3,040.0000	6.592	0	0	0
21/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,457.0000	2,643.0000	7.570	0	0	0
21/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
21/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
21/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
21/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,753.0000	2,940.0000	6.793	0	0	0
21/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,654.0000	2,841.0000	7.046	0	0	0
21/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
21/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,163.0000	2,347.0000	8.507	0	0	0
21/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
21/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,727.0000	1,907.0000	10.423	0	0	0
21/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
21/07/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,536.0000	1,714.0000	11.589	0	0	0
21/07/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,583.0000	1,762.0000	11.308	0	0	0
21/07/2009	€ / R	2009/09/14	12.95	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
21/07/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,488.0000	1,666.0000	11.962	0	0	0
21/07/2009	€ / R	2009/09/14	12.85	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
21/07/2009	€ / R	2009/12/14			Currency Future	11.8015	11.4081	(3.333)	11.5300	11.4400	11,764
21/07/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,244.0000	2,582.0000	15.062	0	0	0
21/07/2009	€ / R	2009/12/14	14.20	Put	Currency Future	2,512.0000	2,861.0000	13.893	0	0	0
21/07/2009	€ / R	2009/12/14	12.95	Call	Currency Future	268.0000	181.0000	(32.463)	0	0	0
21/07/2009	€ / R	2009/12/14	12.10	Call	Currency Future	463.0000	315.0000	(31.965)	0	0	0
21/07/2009	€ / R	2009/12/14	8.00	Call	Currency Future	3,804.0000	3,412.0000	(10.305)	0	0	0
21/07/2009	€ / R	2009/12/14	14.00	Call	Currency Future	134.0000	83.0000	(38.060)	0	0	0
21/07/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,984.0000	2,309.0000	16.381	0	0	0
21/07/2009	€ / R	2009/12/14	8.05	Call	Currency Future	3,754.0000	3,362.0000	(10.442)	0	0	0
21/07/2009	€ / R	2009/12/14	17.90	Put	Currency Future	6,110.0000	6,498.0000	6.350	0	0	0
21/07/2009	€ / R	2009/12/14	17.65	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
21/07/2009	€ / R	2009/12/14	11.95	Call	Currency Future	513.0000	351.0000	(31.579)	0	0	0
21/07/2009	€ / R	2009/12/14	13.40	Call	Currency Future	207.0000	139.0000	(32.850)	0	0	0
21/07/2009	€ / R	2009/12/14	13.70	Put	Currency Future	2,070.0000	2,400.0000	15.942	0	0	0
21/07/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,052.0000	8,444.0000	4.868	0	0	0
21/07/2009	€ / R	2009/12/14	17.60	Put	Currency Future	0.0000	6,200.0000	100.000	0	0	0
21/07/2009	€ / R	2009/12/14	17.90	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
21/07/2009	€ / R	2009/12/14	11.80	Call	Currency Future	569.0000	391.0000	(31.283)	0	0	0
21/07/2009	€ / R	2009/12/14	8.00	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
21/07/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,717.0000	2,039.0000	18.754	0	0	0
21/07/2009	€ / R	2009/12/14	14.20	Call	Currency Future	113.0000	69.0000	(38.938)	0	0	0
21/07/2009	€ / R	2009/12/14	17.60	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
21/07/2009	€ / R	2009/12/14	9.05	Call	Currency Future	2,763.0000	2,377.0000	(13.970)	0	0	0
21/07/2009	€ / R	2009/12/14	19.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	€ / R	2009/12/14	11.80	Put	Currency Future	567.0000	783.0000	38.095	0	0	0
21/07/2009	€ / R	2009/12/14	7.90	Call	Currency Future	3,903.0000	3,511.0000	(10.044)	0	0	0
21/07/2009	€ / R	2009/12/14	13.30	Call	Currency Future	219.0000	147.0000	(32.877)	0	0	0
21/07/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,417.0000	1,722.0000	21.524	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	11.0000	19.0000	72.727	0	0	0
21/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
21/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,332.0000	2,675.0000	14.708	0	0	0
21/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,805.0000	2,131.0000	18.061	0	0	0
21/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	52.0000	87.0000	67.308	0	0	0
21/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	277.0000	186.0000	(32.852)	0	0	0
21/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
21/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	537.0000	748.0000	39.292	0	0	0
21/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	33.0000	20.0000	(39.394)	0	0	0
21/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,805.0000	2,131.0000	18.061	0	0	0
21/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,653.0000	1,295.0000	(21.658)	0	0	0
21/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	277.0000	186.0000	(32.852)	0	0	0
21/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
21/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	€ / R 2009/12/14	19.60	Put	Currency Future	0.0000	8,194.0000	100.000	0	0	0
21/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	496.0000	339.0000	(31.653)	0	0	0
21/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,881.0000	4,262.0000	9.817	0	0	0
21/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,156.0000	2,491.0000	15.538	0	0	0
21/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	13.0000	23.0000	76.923	0	0	0
21/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	245.0000	165.0000	(32.653)	0	0	0
21/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,060.0000	6,449.0000	6.419	0	0	0
21/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,961.0000	2,573.0000	(13.104)	0	0	0
21/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
21/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,793.0000	1,430.0000	(20.245)	0	0	0
21/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	158.0000	99.0000	(37.342)	0	0	0
21/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	207.0000	139.0000	(32.850)	0	0	0
21/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,602.0000	4,209.0000	(8.540)	0	0	0
21/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,375.0000	1,678.0000	22.036	0	0	0
21/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,953.0000	3,561.0000	(9.917)	0	0	0
21/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	42.0000	72.0000	71.429	0	0	0
21/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	589.0000	406.0000	(31.070)	0	0	0
21/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	694.0000	930.0000	34.006	0	0	0
21/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	23.0000	42.0000	82.609	0	0	0
21/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	253.0000	170.0000	(32.806)	0	0	0
21/07/2009	€ / R 2009/12/14	7.20	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
21/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	185.0000	117.0000	(36.757)	0	0	0
21/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	9.0000	15.0000	66.667	0	0	0
21/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	55.0000	32.0000	(41.818)	0	0	0
21/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,175.0000	1,800.0000	(17.241)	0	0	0
21/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	145.0000	90.0000	(37.931)	0	0	0
21/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	171.0000	108.0000	(36.842)	0	0	0
21/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,605.0000	3,214.0000	(10.846)	0	0	0
21/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,544.0000	1,857.0000	20.272	0	0	0
21/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	5,961.0000	6,349.0000	6.509	0	0	0
21/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,275.0000	4,658.0000	8.959	0	0	0
21/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,102.0000	8,494.0000	4.838	0	0	0
21/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
21/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,501.0000	1,812.0000	20.720	0	0	0
21/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
21/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,375.0000	1,678.0000	22.036	0	0	0
21/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	931.0000	669.0000	(28.142)	0	0	0
21/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
21/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	479.0000	327.0000	(31.733)	0	0	0
21/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,153.0000	3,760.0000	(9.463)	0	0	0
21/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,377.0000	2,721.0000	14.472	0	0	0
21/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	219.0000	147.0000	(32.877)	0	0	0
21/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,615.0000	2,231.0000	(14.685)	0	0	0
21/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,303.0000	3,674.0000	11.232	0	0	0
21/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	762.0000	1,007.0000	32.152	0	0	0
21/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,587.0000	1,902.0000	19.849	0	0	0
21/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	178.0000	112.0000	(37.079)	0	0	0
21/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
21/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	7,952.0000	8,344.0000	4.930	0	0	0
21/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	308.0000	462.0000	50.000	0	0	0
21/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,159.0000	2,770.0000	(12.314)	0	0	0
21/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	151.0000	94.0000	(37.748)	0	0	0
21/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,761.0000	2,085.0000	18.399	0	0	0
21/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,542.0000	3,918.0000	10.615	0	0	0
21/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,256.0000	3,626.0000	11.364	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
21/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,200.0000	2,536.0000	15.273	0	0	0
21/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	213.0000	143.0000	(32.864)	0	0	0
21/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	44.0000	26.0000	(40.909)	0	0	0
21/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,226.0000	4,609.0000	9.063	0	0	0
21/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,127.0000	4,510.0000	9.280	0	0	0
21/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	245.0000	165.0000	(32.653)	0	0	0
21/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	213.0000	143.0000	(32.864)	0	0	0
21/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,003.0000	3,610.0000	(9.818)	0	0	0
21/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	57.0000	34.0000	(40.351)	0	0	0
21/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,862.0000	6,250.0000	6.619	0	0	0
21/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,544.0000	1,857.0000	20.272	0	0	0
21/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,761.0000	2,085.0000	18.399	0	0	0
21/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,029.0000	4,411.0000	9.481	0	0	0
21/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	996.0000	723.0000	(27.410)	0	0	0
21/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	662.0000	893.0000	34.894	0	0	0
21/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,812.0000	2,426.0000	(13.727)	0	0	0
21/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,156.0000	2,491.0000	15.538	0	0	0
21/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,967.0000	5,354.0000	7.791	0	0	0
21/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
21/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
21/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	39.0000	67.0000	71.795	0	0	0
21/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	728.0000	969.0000	33.104	0	0	0
21/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	164.0000	272.0000	65.854	0	0	0
21/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,587.0000	1,902.0000	19.849	0	0	0
21/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	14.0000	24.0000	71.429	0	0	0
21/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,066.0000	3,433.0000	11.970	0	0	0
21/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	195.0000	315.0000	61.538	0	0	0
21/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	62.0000	37.0000	(40.323)	0	0	0
21/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
21/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,027.0000	2,354.0000	16.132	0	0	0
21/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,983.0000	1,613.0000	(18.659)	0	0	0
21/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,704.0000	3,313.0000	(10.556)	0	0	0
21/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,852.0000	8,244.0000	4.992	0	0	0
21/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	508.0000	713.0000	40.354	0	0	0
21/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,161.0000	3,529.0000	11.642	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,457.0000	6,847.0000	6.040	0	0	0
21/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,101.0000	811.0000	(26.340)	0	0	0
21/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	609.0000	421.0000	(30.870)	0	0	0
21/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,065.0000	780.0000	(26.761)	0	0	0
21/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	238.0000	160.0000	(32.773)	0	0	0
21/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
21/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	232.0000	156.0000	(32.759)	0	0	0
21/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	74.0000	44.0000	(40.541)	0	0	0
21/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,746.0000	1,385.0000	(20.676)	0	0	0
21/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	419.0000	284.0000	(32.220)	0	0	0
21/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	34.0000	59.0000	73.529	0	0	0
21/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	238.0000	160.0000	(32.773)	0	0	0
21/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	46.0000	27.0000	(41.304)	0	0	0
21/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	260.0000	175.0000	(32.692)	0	0	0
21/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,517.0000	2,134.0000	(15.217)	0	0	0
21/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	112.0000	198.0000	76.786	0	0	0
21/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	448.0000	305.0000	(31.920)	0	0	0
21/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,935.0000	1,567.0000	(19.018)	0	0	0
21/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	124.0000	215.0000	73.387	0	0	0
21/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,894.0000	2,220.0000	17.212	0	0	0
21/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,717.0000	2,039.0000	18.754	0	0	0
21/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,561.0000	1,208.0000	(22.614)	0	0	0
21/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,213.0000	906.0000	(25.309)	0	0	0
21/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	868.0000	1,126.0000	29.724	0	0	0
21/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	178.0000	112.0000	(37.079)	0	0	0
21/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,566.0000	2,183.0000	(14.926)	0	0	0
21/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,630.0000	1,948.0000	19.509	0	0	0
21/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	48.0000	28.0000	(41.667)	0	0	0
21/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	25.0000	45.0000	80.000	0	0	0
21/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	702.0000	488.0000	(30.484)	0	0	0
21/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	303.0000	204.0000	(32.673)	0	0	0
21/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,911.0000	2,524.0000	(13.294)	0	0	0
21/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,027.0000	2,354.0000	16.132	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	15.0000	26.0000	73.333	0	0	0
21/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,126.0000	1,753.0000	(17.545)	0	0	0
21/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,324.0000	4,708.0000	8.881	0	0	0
21/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	400.0000	580.0000	45.000	0	0	0
21/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	797.0000	1,046.0000	31.242	0	0	0
21/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	10.0000	16.0000	60.000	0	0	0
21/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	128.0000	79.0000	(38.281)	0	0	0
21/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,175.0000	874.0000	(25.617)	0	0	0
21/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,603.0000	2,955.0000	13.523	0	0	0
21/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,973.0000	3,336.0000	12.210	0	0	0
21/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	26.0000	16.0000	(38.462)	0	0	0
21/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,422.0000	2,768.0000	14.286	0	0	0
21/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,494.0000	3,869.0000	10.733	0	0	0
21/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,459.0000	1,767.0000	21.110	0	0	0
21/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	60.0000	100.0000	66.667	0	0	0
21/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,109.0000	2,720.0000	(12.512)	0	0	0
21/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	11.0000	18.0000	63.636	0	0	0
21/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	123.0000	76.0000	(38.211)	0	0	0
21/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	185.0000	117.0000	(36.757)	0	0	0
21/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	104.0000	64.0000	(38.462)	0	0	0
21/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	31.0000	55.0000	77.419	0	0	0
21/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
21/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	45.0000	76.0000	68.889	0	0	0
21/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,293.0000	1,590.0000	22.970	0	0	0
21/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	963.0000	695.0000	(27.830)	0	0	0
21/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	191.0000	123.0000	(35.602)	0	0	0
21/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	68.0000	41.0000	(39.706)	0	0	0
21/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	229.0000	361.0000	57.642	0	0	0
21/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	294.0000	198.0000	(32.653)	0	0	0
21/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	212.0000	337.0000	58.962	0	0	0
21/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	145.0000	90.0000	(37.931)	0	0	0
21/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	32.0000	20.0000	(37.500)	0	0	0
21/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,840.0000	1,475.0000	(19.837)	0	0	0
21/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	35.0000	22.0000	(37.143)	0	0	0
21/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,244.0000	2,582.0000	15.062	0	0	0
21/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	150.0000	253.0000	68.667	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
21/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	353.0000	518.0000	46.742	0	0	0
21/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,272.0000	1,894.0000	(16.637)	0	0	0
21/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	158.0000	99.0000	(37.342)	0	0	0
21/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	433.0000	294.0000	(32.102)	0	0	0
21/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,984.0000	2,309.0000	16.381	0	0	0
21/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
21/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,103.0000	3,710.0000	(9.578)	0	0	0
21/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,404.0000	7,795.0000	5.281	0	0	0
21/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	810.0000	570.0000	(29.630)	0	0	0
21/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,252.0000	1,546.0000	23.482	0	0	0
21/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	832.0000	1,086.0000	30.529	0	0	0
21/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	201.0000	134.0000	(33.333)	0	0	0
21/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,505.0000	3,115.0000	(11.127)	0	0	0
21/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	136.0000	234.0000	72.059	0	0	0
21/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,414.0000	5,802.0000	7.167	0	0	0
21/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	754.0000	526.0000	(30.239)	0	0	0
21/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	20.0000	36.0000	80.000	0	0	0
21/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,502.0000	4,109.0000	(8.729)	0	0	0
21/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,078.0000	4,460.0000	9.367	0	0	0
21/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,138.0000	842.0000	(26.011)	0	0	0
21/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
21/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	367.0000	248.0000	(32.425)	0	0	0
21/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,939.0000	2,264.0000	16.761	0	0	0
21/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	29.0000	51.0000	75.862	0	0	0
21/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,503.0000	7,895.0000	5.225	0	0	0
21/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,850.0000	2,175.0000	17.568	0	0	0
21/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,030.0000	1,659.0000	(18.276)	0	0	0
21/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	313.0000	211.0000	(32.588)	0	0	0
21/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,674.0000	1,993.0000	19.056	0	0	0
21/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,930.0000	4,312.0000	9.720	0	0	0
21/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	285.0000	192.0000	(32.632)	0	0	0
21/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	978.0000	1,248.0000	27.607	0	0	0
21/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,010.0000	2,622.0000	(12.890)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	380.0000	257.0000	(32.368)	0	0	0
21/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,756.0000	7,146.0000	5.773	0	0	0
21/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	31.0000	19.0000	(38.710)	0	0	0
21/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
21/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	34.0000	21.0000	(38.235)	0	0	0
21/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,501.0000	1,812.0000	20.720	0	0	0
21/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,832.0000	4,213.0000	9.943	0	0	0
21/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,334.0000	1,634.0000	22.489	0	0	0
21/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	225.0000	152.0000	(32.444)	0	0	0
21/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	191.0000	123.0000	(35.602)	0	0	0
21/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	598.0000	819.0000	36.957	0	0	0
21/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	253.0000	170.0000	(32.806)	0	0	0
21/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,939.0000	2,264.0000	16.761	0	0	0
21/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	21.0000	39.0000	85.714	0	0	0
21/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	433.0000	294.0000	(32.102)	0	0	13,397
21/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,223.0000	1,847.0000	(16.914)	0	0	0
21/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,879.0000	3,241.0000	12.574	0	0	0
21/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	323.0000	218.0000	(32.508)	0	0	0
21/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,446.0000	3,820.0000	10.853	0	0	0
21/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
21/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	81.0000	49.0000	(39.506)	0	0	12,462
21/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,926.0000	3,288.0000	12.372	0	0	0
21/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,172.0000	1,460.0000	24.573	0	0	0
21/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
21/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,208.0000	2,819.0000	(12.126)	0	0	0
21/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	832.0000	1,086.0000	30.529	0	0	0
21/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	77.0000	46.0000	(40.260)	0	0	0
21/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	65.0000	39.0000	(40.000)	0	0	0
21/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,425.0000	1,083.0000	(24.000)	0	0	0
21/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	549.0000	377.0000	(31.330)	0	0	0
21/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,265.0000	5,652.0000	7.350	0	0	0
21/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	74.0000	125.0000	68.919	0	0	0
21/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	629.0000	856.0000	36.089	0	0	0
21/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,514.0000	5,901.0000	7.018	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	248.0000	385.0000	55.242	0	0	0
21/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,784.0000	4,164.0000	10.042	0	0	0
21/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	151.0000	94.0000	(37.748)	0	0	0
21/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
21/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	101.0000	182.0000	80.198	0	0	0
21/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
21/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	196.0000	128.0000	(34.694)	0	0	0
21/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,252.0000	940.0000	(24.920)	0	0	0
21/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	344.0000	232.0000	(32.558)	0	0	0
21/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,200.0000	2,536.0000	15.273	0	0	0
21/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,202.0000	3,809.0000	(9.353)	0	0	0
21/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	899.0000	643.0000	(28.476)	0	0	0
21/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,212.0000	1,503.0000	24.010	0	0	0
21/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,114.0000	3,481.0000	11.785	0	0	0
21/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,093.0000	1,374.0000	25.709	0	0	0
21/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,172.0000	1,460.0000	24.573	0	0	0
21/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,016.0000	1,290.0000	26.969	0	0	0
21/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,031.0000	751.0000	(27.158)	0	0	0
21/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,714.0000	2,328.0000	(14.223)	0	0	0
21/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	728.0000	507.0000	(30.357)	0	0	0
21/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	267.0000	410.0000	53.558	0	0	0
21/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	12.0000	20.0000	66.667	0	0	0
21/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	376.0000	549.0000	46.011	0	0	0
21/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,292.0000	975.0000	(24.536)	0	0	0
21/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,351.0000	3,723.0000	11.101	0	0	0
21/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	52.0000	31.0000	(40.385)	0	0	0
21/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
21/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	179.0000	293.0000	63.687	0	0	0
21/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	531.0000	364.0000	(31.450)	0	0	0
21/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	941.0000	1,207.0000	28.268	0	0	0
21/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,819.0000	5,205.0000	8.010	0	0	0
21/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	392.0000	265.0000	(32.398)	0	0	0
21/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
21/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	91.0000	166.0000	82.418	0	0	0
21/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,308.0000	6,698.0000	6.183	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	71.0000	42.0000	(40.845)	0	0	0
21/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,019.0000	3,384.0000	12.090	0	0	0
21/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	631.0000	437.0000	(30.745)	0	0	0
21/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	479.0000	679.0000	41.754	0	0	0
21/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,132.0000	1,417.0000	25.177	0	0	0
21/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,054.0000	1,332.0000	26.376	0	0	0
21/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,712.0000	6,100.0000	6.793	0	0	0
21/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	356.0000	240.0000	(32.584)	0	0	0
21/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
21/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,703.0000	8,094.0000	5.076	0	0	0
21/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	869.0000	618.0000	(28.884)	0	0	0
21/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	334.0000	225.0000	(32.635)	0	0	0
21/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,132.0000	1,417.0000	25.177	0	0	0
21/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	978.0000	1,248.0000	27.607	0	0	0
21/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	653.0000	453.0000	(30.628)	0	0	0
21/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	405.0000	275.0000	(32.099)	0	0	0
21/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	904.0000	1,166.0000	28.982	0	0	0
21/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	380.0000	257.0000	(32.368)	0	0	0
21/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	334.0000	225.0000	(32.635)	0	0	0
21/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,053.0000	3,660.0000	(9.697)	0	0	0
21/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	426.0000	612.0000	43.662	0	0	0
21/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	323.0000	218.0000	(32.508)	0	0	0
21/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	27.0000	48.0000	77.778	0	0	0
21/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	451.0000	645.0000	43.016	0	0	0
21/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	69.0000	113.0000	63.768	0	0	0
21/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,078.0000	1,706.0000	(17.902)	0	0	0
21/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	677.0000	470.0000	(30.576)	0	0	0
21/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,418.0000	2,037.0000	(15.757)	0	0	0
21/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
21/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	17.0000	29.0000	70.588	0	0	0
21/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,060.0000	2,671.0000	(12.712)	0	0	0
21/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
21/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,470.0000	1,121.0000	(23.741)	0	0	0
21/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,406.0000	3,017.0000	(11.421)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,980.0000	4,361.0000	9.573	0	0	0
21/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,402.0000	4,009.0000	(8.928)	0	0	0
21/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	40.0000	24.0000	(40.000)	0	0	0
21/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,613.0000	6,001.0000	6.913	0	0	0
21/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,639.0000	4,016.0000	10.360	0	0	0
21/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
21/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,603.0000	7,995.0000	5.156	0	0	0
21/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	19.0000	34.0000	78.947	0	0	0
21/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,202.0000	3,809.0000	(9.353)	0	0	0
21/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,307.0000	2,918.0000	(11.763)	0	0	0
21/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
21/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,735.0000	4,114.0000	10.147	0	0	0
21/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	37.0000	22.0000	(40.541)	0	0	0
21/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,381.0000	1,046.0000	(24.258)	0	0	0
21/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	79.0000	138.0000	74.684	0	0	0
21/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,786.0000	3,145.0000	12.886	0	0	0
21/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	88.0000	53.0000	(39.773)	0	0	0
21/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,321.0000	1,942.0000	(16.329)	0	0	0
21/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,302.0000	3,909.0000	(9.135)	0	0	0
21/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	164.0000	103.0000	(37.195)	0	0	0
21/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,288.0000	2,628.0000	14.860	0	0	0
21/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	139.0000	87.0000	(37.410)	0	0	0
21/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,113.0000	2,445.0000	15.712	0	0	0
21/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	128.0000	79.0000	(38.281)	0	0	0
21/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,377.0000	2,721.0000	14.472	0	0	0
21/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	118.0000	73.0000	(38.136)	0	0	0
21/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,467.0000	2,814.0000	14.066	0	0	0
21/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	109.0000	66.0000	(39.450)	0	0	0
21/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,557.0000	2,908.0000	13.727	0	0	0
21/07/2009	€ / R 2010/03/15			Currency Future	11.7971	11.6000	(1.671)	11.6400	11.6400	1,086
21/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	812.0000	918.0000	13.054	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2010/03/15	18.05	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,776.0000	2,582.0000	(6.988)	0	0	0
21/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,233.0000	1,091.0000	(11.517)	0	0	0
21/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	267.0000	226.0000	(15.356)	0	0	0
21/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	419.0000	492.0000	17.422	0	0	0
21/07/2009	€ / R 2010/03/15	17.80	Put	Currency Future	0.0000	6,221.0000	100.000	0	0	0
21/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,709.0000	3,514.0000	(5.257)	0	0	0
21/07/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,275.0000	6,470.0000	3.108	0	0	0
21/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	93.0000	74.0000	(20.430)	0	0	0
21/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	48.0000	67.0000	39.583	0	0	0
21/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,369.0000	2,526.0000	6.627	0	0	0
21/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,805.0000	1,954.0000	8.255	0	0	0
21/07/2009	€ / R 2010/03/15	17.80	Call	Currency Future	0.0000	21.0000	100.000	0	0	0
21/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,453.0000	3,627.0000	5.039	0	0	0
21/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,045.0000	1,867.0000	(8.704)	0	0	0
21/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	412.0000	355.0000	(13.835)	0	0	0
21/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	352.0000	304.0000	(13.636)	0	0	0
21/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	144.0000	122.0000	(15.278)	0	0	0
21/07/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,265.0000	8,459.0000	2.347	0	0	0
21/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	90.0000	72.0000	(20.000)	0	0	0
21/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	236.0000	291.0000	23.305	0	0	0
21/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	272.0000	330.0000	21.324	0	0	0
21/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,677.0000	2,840.0000	6.089	0	0	0
21/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	982.0000	1,098.0000	11.813	0	0	0
21/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	150.0000	127.0000	(15.333)	0	0	0
21/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,022.0000	2,827.0000	(6.453)	0	0	0
21/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	165.0000	139.0000	(15.758)	0	0	0
21/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	966.0000	842.0000	(12.836)	0	0	0
21/07/2009	€ / R 2010/03/15	19.80	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
21/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,393.0000	4,572.0000	4.075	0	0	0
21/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
21/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,515.0000	1,655.0000	9.241	0	0	0
21/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	141.0000	119.0000	(15.603)	0	0	0
21/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,611.0000	3,416.0000	(5.400)	0	0	0
21/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	579.0000	498.0000	(13.990)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	431.0000	371.0000	(13.921)	0	0	0
21/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,268.0000	3,439.0000	5.233	0	0	0
21/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	224.0000	190.0000	(15.179)	0	0	0
21/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
21/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	659.0000	568.0000	(13.809)	0	0	0
21/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,175.0000	3,346.0000	5.386	0	0	0
21/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,020.0000	892.0000	(12.549)	0	0	0
21/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,593.0000	3,769.0000	4.898	0	0	0
21/07/2009	€ / R 2010/03/15	19.80	Put	Currency Future	0.0000	8,211.0000	100.000	0	0	0
21/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	280.0000	238.0000	(15.000)	0	0	0
21/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,206.0000	4,383.0000	4.208	0	0	0
21/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,534.0000	4,714.0000	3.970	0	0	0
21/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,176.0000	6,370.0000	3.141	0	0	0
21/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,067.0000	8,261.0000	2.405	0	0	0
21/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,006.0000	3,810.0000	(4.893)	0	0	0
21/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
21/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	81.0000	64.0000	(20.988)	0	0	0
21/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
21/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
21/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,544.0000	2,704.0000	6.289	0	0	0
21/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,114.0000	4,289.0000	4.254	0	0	0
21/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,678.0000	2,484.0000	(7.244)	0	0	0
21/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	107.0000	137.0000	28.037	0	0	0
21/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,077.0000	6,271.0000	3.192	0	0	0
21/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,679.0000	1,824.0000	8.636	0	0	0
21/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	111.0000	89.0000	(19.820)	0	0	0
21/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	103.0000	83.0000	(19.417)	0	0	0
21/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,325.0000	6,519.0000	3.067	0	0	0
21/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
21/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
21/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	173.0000	146.0000	(15.607)	0	0	0
21/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
21/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
21/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,573.0000	1,408.0000	(10.490)	0	0	0
21/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,315.0000	8,509.0000	2.333	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
21/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,780.0000	1,610.0000	(9.551)	0	0	0
21/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,283.0000	2,438.0000	6.789	0	0	0
21/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	91.0000	118.0000	29.670	0	0	0
21/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
21/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,629.0000	2,436.0000	(7.341)	0	0	0
21/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	241.0000	204.0000	(15.353)	0	0	0
21/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,434.0000	1,571.0000	9.554	0	0	0
21/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,169.0000	1,030.0000	(11.891)	0	0	0
21/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,166.0000	8,360.0000	2.376	0	0	0
21/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,482.0000	2,289.0000	(7.776)	0	0	0
21/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	83.0000	110.0000	32.530	0	0	0
21/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,738.0000	1,568.0000	(9.781)	0	0	0
21/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
21/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	125.0000	158.0000	26.400	0	0	0
21/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
21/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	351.0000	418.0000	19.088	0	0	0
21/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	58.0000	80.0000	37.931	0	0	0
21/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
21/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	99.0000	128.0000	29.293	0	0	0
21/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	657.0000	749.0000	14.003	0	0	0
21/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,018.0000	1,136.0000	11.591	0	0	0
21/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,302.0000	4,107.0000	(4.533)	0	0	0
21/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	376.0000	324.0000	(13.830)	0	0	0
21/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,924.0000	2,729.0000	(6.669)	0	0	0
21/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	537.0000	462.0000	(13.966)	0	0	0
21/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,547.0000	3,722.0000	4.934	0	0	0
21/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,048.0000	918.0000	(12.405)	0	0	0
21/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
21/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	337.0000	291.0000	(13.650)	0	0	0
21/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
21/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
21/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,346.0000	4,524.0000	4.096	0	0	0
21/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,440.0000	4,619.0000	4.032	0	0	0
21/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,767.0000	2,931.0000	5.927	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,486.0000	4,667.0000	4.035	0	0	0
21/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,956.0000	3,761.0000	(4.929)	0	0	0
21/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	754.0000	649.0000	(13.926)	0	0	0
21/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	565.0000	486.0000	(13.982)	0	0	0
21/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
21/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	134.0000	114.0000	(14.925)	0	0	0
21/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,633.0000	2,794.0000	6.115	0	0	0
21/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,315.0000	3,121.0000	(5.852)	0	0	0
21/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,687.0000	3,864.0000	4.801	0	0	0
21/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	230.0000	194.0000	(15.652)	0	0	0
21/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,336.0000	2,144.0000	(8.219)	0	0	0
21/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	384.0000	331.0000	(13.802)	0	0	0
21/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,090.0000	1,212.0000	11.193	0	0	0
21/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,762.0000	1,910.0000	8.400	0	0	0
21/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	748.0000	849.0000	13.503	0	0	0
21/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,637.0000	1,781.0000	8.797	0	0	0
21/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,580.0000	2,387.0000	(7.481)	0	0	0
21/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	993.0000	867.0000	(12.689)	0	0	0
21/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	330.0000	395.0000	19.697	0	0	0
21/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	87.0000	69.0000	(20.690)	0	0	0
21/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
21/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,463.0000	3,268.0000	(5.631)	0	0	0
21/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	395.0000	467.0000	18.228	0	0	0
21/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	247.0000	209.0000	(15.385)	0	0	0
21/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,500.0000	3,674.0000	4.971	0	0	0
21/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,561.0000	3,366.0000	(5.476)	0	0	0
21/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,450.0000	4,255.0000	(4.382)	0	0	0
21/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	360.0000	310.0000	(13.889)	0	0	0
21/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
21/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	154.0000	130.0000	(15.584)	0	0	0
21/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	147.0000	124.0000	(15.646)	0	0	0
21/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,696.0000	1,528.0000	(9.906)	0	0	0
21/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,407.0000	3,580.0000	5.078	0	0	0
21/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,588.0000	2,749.0000	6.221	0	0	0
21/07/2009	€ / R 2010/03/15	8.10	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
21/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	754.0000	649.0000	(13.926)	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
21/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,500.0000	2,659.0000	6.360	0	0	0
21/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,654.0000	1,487.0000	(10.097)	0	0	0
21/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	657.0000	749.0000	14.003	0	0	0
21/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,907.0000	3,711.0000	(5.017)	0	0	0
21/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	841.0000	727.0000	(13.555)	0	0	0
21/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
21/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,077.0000	945.0000	(12.256)	0	0	0
21/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,955.0000	1,780.0000	(8.951)	0	0	0
21/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
21/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	544.0000	627.0000	15.257	0	0	0
21/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,454.0000	1,294.0000	(11.004)	0	0	0
21/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,823.0000	1,652.0000	(9.380)	0	0	0
21/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	373.0000	442.0000	18.499	0	0	0
21/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	157.0000	194.0000	23.567	0	0	0
21/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,720.0000	1,867.0000	8.547	0	0	0
21/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	236.0000	199.0000	(15.678)	0	0	0
21/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	76.0000	102.0000	34.211	0	0	0
21/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	368.0000	317.0000	(13.859)	0	0	0
21/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	716.0000	815.0000	13.827	0	0	0
21/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,660.0000	3,465.0000	(5.328)	0	0	0
21/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,890.0000	2,041.0000	7.989	0	0	0
21/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	713.0000	615.0000	(13.745)	0	0	0
21/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
21/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	796.0000	686.0000	(13.819)	0	0	0
21/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
21/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,588.0000	5,778.0000	3.400	0	0	0
21/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	214.0000	181.0000	(15.421)	0	0	0
21/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	599.0000	686.0000	14.524	0	0	0
21/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	3,829.0000	4,007.0000	4.649	0	0	0
21/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,759.0000	3,563.0000	(5.214)	0	0	0
21/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	126.0000	107.0000	(15.079)	0	0	0
21/07/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,727.0000	2,533.0000	(7.114)	0	0	0
21/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,902.0000	3,068.0000	5.720	0	0	0
21/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	695.0000	599.0000	(13.813)	0	0	0
21/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	498.0000	428.0000	(14.056)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,201.0000	1,328.0000	10.575	0	0	0
21/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	316.0000	274.0000	(13.291)	0	0	0
21/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,825.0000	2,631.0000	(6.867)	0	0	0
21/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,019.0000	2,174.0000	7.677	0	0	0
21/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
21/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	199.0000	168.0000	(15.578)	0	0	0
21/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
21/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,867.0000	1,694.0000	(9.266)	0	0	0
21/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,808.0000	3,613.0000	(5.121)	0	0	0
21/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
21/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	879.0000	988.0000	12.400	0	0	0
21/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	642.0000	553.0000	(13.863)	0	0	0
21/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,569.0000	7,763.0000	2.563	0	0	0
21/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,160.0000	4,336.0000	4.231	0	0	0
21/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	107.0000	86.0000	(19.626)	0	0	0
21/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,221.0000	3,393.0000	5.340	0	0	0
21/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	845.0000	953.0000	12.781	0	0	0
21/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
21/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	913.0000	1,025.0000	12.267	0	0	0
21/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,000.0000	1,823.0000	(8.850)	0	0	0
21/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	610.0000	525.0000	(13.934)	0	0	0
21/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,973.0000	2,778.0000	(6.559)	0	0	0
21/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	780.0000	883.0000	13.205	0	0	0
21/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,956.0000	3,761.0000	(4.929)	0	0	0
21/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	677.0000	583.0000	(13.885)	0	0	0
21/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
21/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	52.0000	73.0000	40.385	0	0	0
21/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	626.0000	538.0000	(14.058)	0	0	0
21/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,201.0000	1,060.0000	(11.740)	0	0	0
21/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	947.0000	1,061.0000	12.038	0	0	0
21/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	254.0000	310.0000	22.047	0	0	0
21/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	594.0000	511.0000	(13.973)	0	0	0
21/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	169.0000	143.0000	(15.385)	0	0	0
21/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,326.0000	2,482.0000	6.707	0	0	0
21/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	914.0000	794.0000	(13.129)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	273.0000	232.0000	(15.018)	0	0	0
21/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	467.0000	544.0000	16.488	0	0	0
21/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,203.0000	4,008.0000	(4.640)	0	0	0
21/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,474.0000	1,613.0000	9.430	0	0	0
21/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
21/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	421.0000	363.0000	(13.777)	0	0	0
21/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	70.0000	94.0000	34.286	0	0	0
21/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,107.0000	973.0000	(12.105)	0	0	0
21/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	310.0000	373.0000	20.323	0	0	0
21/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	733.0000	632.0000	(13.779)	0	0	0
21/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	393.0000	339.0000	(13.740)	0	0	0
21/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,217.0000	3,024.0000	(5.999)	0	0	0
21/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,857.0000	3,662.0000	(5.056)	0	0	0
21/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	686.0000	782.0000	13.994	0	0	0
21/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
21/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,360.0000	3,533.0000	5.149	0	0	0
21/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
21/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
21/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	304.0000	263.0000	(13.487)	0	0	0
21/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
21/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	181.0000	220.0000	21.547	0	0	0
21/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,874.0000	2,680.0000	(6.750)	0	0	0
21/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	96.0000	77.0000	(19.792)	0	0	0
21/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,106.0000	2,263.0000	7.455	0	0	0
21/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,299.0000	4,477.0000	4.140	0	0	0
21/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	121.0000	102.0000	(15.702)	0	0	0
21/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,923.0000	4,102.0000	4.563	0	0	0
21/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,832.0000	6,023.0000	3.275	0	0	0
21/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
21/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,911.0000	1,737.0000	(9.105)	0	0	0
21/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	63.0000	87.0000	38.095	0	0	0
21/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	291.0000	351.0000	20.619	0	0	0
21/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,456.0000	2,615.0000	6.474	0	0	0
21/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,378.0000	1,220.0000	(11.466)	0	0	0
21/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	157.0000	133.0000	(15.287)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,239.0000	2,047.0000	(8.575)	0	0	0
21/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	254.0000	215.0000	(15.354)	0	0	0
21/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,253.0000	4,430.0000	4.162	0	0	0
21/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	100.0000	80.0000	(20.000)	0	0	0
21/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,314.0000	3,486.0000	5.190	0	0	0
21/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	402.0000	347.0000	(13.682)	0	0	0
21/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,718.0000	7,913.0000	2.527	0	0	0
21/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,555.0000	1,697.0000	9.132	0	0	0
21/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,734.0000	5,925.0000	3.331	0	0	0
21/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,818.0000	8,013.0000	2.494	0	0	0
21/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	260.0000	220.0000	(15.385)	0	0	0
21/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
21/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,929.0000	6,122.0000	3.255	0	0	0
21/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,413.0000	2,570.0000	6.506	0	0	0
21/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
21/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	161.0000	136.0000	(15.528)	0	0	0
21/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,138.0000	1,001.0000	(12.039)	0	0	0
21/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,596.0000	1,739.0000	8.960	0	0	0
21/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,917.0000	8,112.0000	2.463	0	0	0
21/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
21/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,395.0000	1,530.0000	9.677	0	0	0
21/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	442.0000	380.0000	(14.027)	0	0	0
21/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	286.0000	244.0000	(14.685)	0	0	0
21/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	177.0000	149.0000	(15.819)	0	0	0
21/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	222.0000	272.0000	22.523	0	0	0
21/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,239.0000	2,394.0000	6.923	0	0	0
21/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,269.0000	1,122.0000	(11.584)	0	0	0
21/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
21/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,093.0000	1,912.0000	(8.648)	0	0	0
21/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	46.0000	62.0000	34.783	0	0	0
21/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,055.0000	3,860.0000	(4.809)	0	0	0
21/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,071.0000	2,876.0000	(6.350)	0	0	0
21/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
21/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,129.0000	3,299.0000	5.433	0	0	0
21/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	113.0000	92.0000	(18.584)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,066.0000	4,242.0000	4.329	0	0	0
21/07/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,104.0000	3,909.0000	(4.751)	0	0	0
21/07/2009	€ / R	2010/03/15	7.70	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
21/07/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,120.0000	2,925.0000	(6.250)	0	0	0
21/07/2009	€ / R	2010/03/15	8.70	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
21/07/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,142.0000	1,957.0000	(8.637)	0	0	0
21/07/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,305.0000	1,154.0000	(11.571)	0	0	0
21/07/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,018.0000	4,195.0000	4.405	0	0	0
21/07/2009	€ / R	2010/03/15	15.70	Call	Currency Future	116.0000	95.0000	(18.103)	0	0	0
21/07/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,084.0000	3,253.0000	5.480	0	0	0
21/07/2009	€ / R	2010/03/15	14.70	Call	Currency Future	181.0000	153.0000	(15.470)	0	0	0
21/07/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,194.0000	2,350.0000	7.110	0	0	0
21/07/2009	€ / R	2010/03/15	10.70	Put	Currency Future	207.0000	254.0000	22.705	0	0	0
21/07/2009	€ / R	2010/03/15	9.70	Put	Currency Future	44.0000	57.0000	29.545	0	0	0
21/07/2009	€ / R	2010/03/15	12.70	Call	Currency Future	452.0000	389.0000	(13.938)	0	0	0
21/07/2009	€ / R	2010/03/15	13.70	Call	Currency Future	292.0000	250.0000	(14.384)	0	0	0
21/07/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,355.0000	1,489.0000	9.889	0	0	0
21/07/2009	AL12	2009/08/06			Index Future	315.7400	317.5520	0.574	0.0000	0.0000	0
21/07/2009	AL13	2009/08/06			Index Future	244.7840	244.8310	0.019	0.0000	0.0000	7
21/07/2009	AL37	2009/08/06			Index Future	276.7730	277.3480	0.208	0.0000	0.0000	0
21/07/2009	AL7T	2009/08/06			Index Future	310.0100	311.1250	0.360	0.0000	0.0000	0
21/07/2009	ALBI	2009/08/06			Index Future	288.8590	289.7980	0.325	288.8500	288.8500	703
21/07/2009	ALBI	2009/11/05			Index Future	294.0780	294.9950	0.312	0.0000	0.0000	0
21/07/2009	ALBI	2010/02/04			Index Future	299.5960	300.5960	0.334	0.0000	0.0000	0
21/07/2009	CRD1	2009/08/06			Index Future	124.2940	124.4310	0.110	0.0000	0.0000	2
21/07/2009	CRD1	2009/11/05			Index Future	126.5510	126.6910	0.111	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
21/07/2009	CRD1	2010/02/04			Index Future	128.9410	129.0830	0.110	0.0000	0.0000	0
21/07/2009	GOVI	2009/08/06			jGovi	290.7420	291.6200	0.302	0.0000	0.0000	566
21/07/2009	GOVI	2009/11/05			jGovi	295.9625	296.8570	0.302	0.0000	0.0000	0
21/07/2009	GOVI	2010/02/04			jGovi	301.5525	302.4635	0.302	0.0000	0.0000	0
21/07/2009	ILBI	2009/08/06			Index Future	356.4720	361.4110	1.386	0.0000	0.0000	3
21/07/2009	ILBI	2009/11/05			Index Future	363.5620	368.5860	1.382	0.0000	0.0000	0
21/07/2009	J153	2010/08/31			jSwap	7.8430	7.8280	(0.191)	0.0000	0.0000	0
21/07/2009	J157	2015/09/15			jSwap	8.9070	8.8440	(0.707)	0.0000	0.0000	0
21/07/2009	J186	2026/12/21			jSwap	8.5500	8.4650	(0.994)	0.0000	0.0000	0
21/07/2009	J201	2014/12/22			jSwap	8.7710	8.7050	(0.752)	0.0000	0.0000	0
21/07/2009	J203	2017/09/15			jSwap	9.0410	8.9740	(0.741)	0.0000	0.0000	0
21/07/2009	J204	2018/12/21			jSwap	9.0400	8.9680	(0.796)	0.0000	0.0000	0
21/07/2009	J207	2020/01/15			jSwap	9.0420	8.9710	(0.785)	0.0000	0.0000	0
21/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
21/07/2009	JFRA	2009/08/06			jFra	7.5910	7.6020	0.145	0.0000	0.0000	0
21/07/2009	JFRA	2009/11/05			jFra	7.2600	7.2420	(0.248)	0.0000	0.0000	0
21/07/2009	JFRA	2010/02/04			jFra	7.3120	7.2770	(0.479)	0.0000	0.0000	0
21/07/2009	JFRA	2010/05/06			jFra	7.5160	7.4910	(0.333)	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
21/07/2009	JFRA	2010/08/05			jFra	7.7870	7.7110	(0.976)	0.0000	0.0000	0
21/07/2009	JFRA	2010/11/04			jFra	8.0600	7.9930	(0.831)	0.0000	0.0000	0
21/07/2009	JN02	2009/08/06			jNote	7.8070	7.7600	(0.602)	0.0000	0.0000	0
21/07/2009	JN02	2009/11/05			jNote	7.9450	7.8810	(0.806)	0.0000	0.0000	0
21/07/2009	JN02	2010/02/04			jNote	8.1590	8.0820	(0.944)	0.0000	0.0000	0
21/07/2009	JN05	2009/08/06			jNote	8.6670	8.6010	(0.762)	0.0000	0.0000	0
21/07/2009	JN05	2009/11/05			jNote	8.7730	8.7020	(0.809)	0.0000	0.0000	0
21/07/2009	JN05	2010/02/04			jNote	8.9050	8.8310	(0.831)	0.0000	0.0000	0
21/07/2009	JN10	2009/08/06			jNote	8.9690	8.9000	(0.769)	0.0000	0.0000	0
21/07/2009	JN10	2009/11/05			jNote	9.0130	8.9400	(0.810)	0.0000	0.0000	0
21/07/2009	JN10	2010/02/04			jNote	9.0700	8.9950	(0.827)	0.0000	0.0000	0
21/07/2009	JROD	2009/07/31			jRod	7.7960	7.8450	0.629	0.0000	0.0000	0
21/07/2009	JROD	2009/08/31			jRod	7.3160	7.3140	(0.027)	0.0000	0.0000	0
21/07/2009	JROD	2009/09/30			jRod	7.5050	7.5040	(0.013)	0.0000	0.0000	0
21/07/2009	JROD	2009/10/30			jRod	7.6680	7.6680	-	0.0000	0.0000	0
21/07/2009	JROD	2009/11/30			jRod	7.6330	7.6320	(0.013)	0.0000	0.0000	0
21/07/2009	JROD	2009/12/31			jRod	7.8030	7.7990	(0.051)	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
21/07/2009	OTH1	2009/08/06			Index Future	278.6820	279.6130	0.334	0.0000	0.0000	3
21/07/2009	OTH1	2009/11/05			Index Future	283.7420	284.6910	0.334	0.0000	0.0000	0
21/07/2009	OTH1	2010/02/04			Index Future	289.1010	290.0670	0.334	0.0000	0.0000	0
21/07/2009	R153	2009/08/06			Bond Future	7.1580	7.1800	0.307	0.0000	0.0000	0
21/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
21/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,900.0000	2,877.0000	(0.793)	0	0	0
21/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
21/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,653.0000	2,630.0000	(0.867)	0	0	0
21/07/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
21/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,235.0000	1,235.0000	-	0	0	0
21/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	14.0000	14.0000	-	0	0	0
21/07/2009	R157	2009/08/06			Bond Future	8.5280	8.4870	(0.481)	0.0000	0.0000	6,435
21/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,828.0000	4,035.0000	5.408	0	0	0
21/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	38.0000	25.0000	(34.211)	0	0	0
21/07/2009	R157	2009/11/05			Bond Future	8.6220	8.5780	(0.510)	0.0000	0.0000	0
21/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	330.0000	356.0000	7.879	0	0	0
21/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,279.0000	6,078.0000	(3.201)	0	0	0
21/07/2009	R157	2010/02/04			Bond Future	8.6970	8.6500	(0.540)	0.0000	0.0000	0
21/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,733.0000	5,555.0000	(3.105)	0	0	0
21/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	950.0000	1,004.0000	5.684	0	0	0
21/07/2009	R157	2010/05/06			Bond Future	8.7230	8.6730	(0.573)	0.0000	0.0000	0
21/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,552.0000	2,656.0000	4.075	0	0	0
21/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,612.0000	3,480.0000	(3.654)	0	0	0
21/07/2009	R186	2009/08/06			Bond Future	9.0100	8.9600	(0.555)	0.0000	0.0000	11,013
21/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,905.0000	15,427.0000	(3.005)	0	0	0
21/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	1,681.0000	1,403.0000	(16.538)	0	0	0
21/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,586.0000	1,786.0000	12.610	0	0	0
21/07/2009	R186	2009/11/05			Bond Future	9.0580	9.0060	(0.574)	0.0000	0.0000	0
21/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	267.0000	294.0000	10.112	0	0	5,000
21/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,884.0000	13,438.0000	(3.212)	0	0	0
21/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,500.0000	16,036.0000	(2.812)	0	0	0
21/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	480.0000	525.0000	9.375	0	0	240
21/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,360.0000	4,098.0000	(6.009)	0	0	5,000
21/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,812.0000	4,042.0000	6.034	0	0	0
21/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,774.0000	2,958.0000	6.633	0	0	0
21/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,732.0000	5,425.0000	(5.356)	0	0	240
21/07/2009	R186	2010/02/04			Bond Future	9.1000	9.0460	(0.593)	0.0000	0.0000	0
21/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,624.0000	10,258.0000	(3.445)	0	0	0
21/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,280.0000	2,418.0000	6.053	0	0	0
21/07/2009	R186	2010/05/06			Bond Future	9.1220	9.0670	(0.603)	0.0000	0.0000	0
21/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,941.0000	6,679.0000	(3.775)	0	0	0
21/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,809.0000	6,055.0000	4.235	0	0	0
21/07/2009	R201	2009/08/06			Bond Future	8.5860	8.5340	(0.606)	0.0000	0.0000	2
21/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	48.0000	31.0000	(35.417)	0	0	0
21/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,818.0000	3,022.0000	7.239	0	0	0
21/07/2009	R201	2009/11/05			Bond Future	8.6580	8.6040	(0.624)	0.0000	0.0000	0
21/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	268.0000	294.0000	9.701	0	0	0
21/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,124.0000	4,930.0000	(3.786)	0	0	0
21/07/2009	R201	2010/02/04			Bond Future	8.7220	8.6640	(0.665)	0.0000	0.0000	0
21/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,467.0000	5,281.0000	(3.402)	0	0	0
21/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	557.0000	599.0000	7.540	0	0	0
21/07/2009	R201	2010/05/06			Bond Future	8.7460	8.6850	(0.697)	0.0000	0.0000	0
21/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,051.0000	2,151.0000	4.876	0	0	0
21/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,974.0000	2,847.0000	(4.270)	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
21/07/2009	R203	2009/08/06			Bond Future	9.0250	8.9840	(0.454)	0.0000	0.0000	1,570
21/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	469.0000	381.0000	(18.763)	0	0	0
21/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,696.0000	1,833.0000	8.078	0	0	0
21/07/2009	R203	2009/11/05			Bond Future	9.0980	9.0550	(0.473)	0.0000	0.0000	0
21/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,238.0000	9,019.0000	(2.371)	0	0	0
21/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	163.0000	176.0000	7.975	0	0	0
21/07/2009	R203	2010/02/04			Bond Future	9.1670	9.1220	(0.491)	0.0000	0.0000	0
21/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,363.0000	6,184.0000	(2.813)	0	0	0
21/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,144.0000	1,200.0000	4.895	0	0	0
21/07/2009	R203	2010/05/06			Bond Future	9.2020	9.1550	(0.511)	0.0000	0.0000	0
21/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,094.0000	3,202.0000	3.491	0	0	0
21/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,129.0000	3,998.0000	(3.173)	0	0	0
21/07/2009	R204	2009/08/06			Bond Future	9.0440	8.9930	(0.564)	0.0000	0.0000	1,052
21/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,762.0000	1,950.0000	10.670	0	0	0
21/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	544.0000	428.0000	(21.324)	0	0	0
21/07/2009	R204	2009/11/05			Bond Future	9.1090	9.0560	(0.582)	0.0000	0.0000	0
21/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,202.0000	9,909.0000	(2.872)	0	0	0
21/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	173.0000	190.0000	9.827	0	0	0
21/07/2009	R204	2010/02/04			Bond Future	9.1680	9.1120	(0.611)	0.0000	0.0000	0
21/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,994.0000	6,753.0000	(3.446)	0	0	0
21/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,251.0000	1,330.0000	6.315	0	0	0
21/07/2009	R204	2010/05/06			Bond Future	9.2010	9.1430	(0.630)	0.0000	0.0000	0
21/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,534.0000	4,359.0000	(3.860)	0	0	0
21/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,402.0000	3,551.0000	4.380	0	0	0
21/07/2009	R206	2009/08/06			Bond Future	8.5970	8.5660	(0.361)	0.0000	0.0000	1,775
21/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,314.0000	2,412.0000	4.235	0	0	0
21/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	43.0000	31.0000	(27.907)	0	0	0
21/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,844.0000	5,734.0000	(1.882)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
21/07/2009	R206	2009/11/05			Bond Future	8.6780	8.6450	(0.380)	0.0000	0.0000	0
21/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,274.0000	4,174.0000	(2.340)	0	0	0
21/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	215.0000	226.0000	5.116	0	0	0
21/07/2009	R206	2010/02/04			Bond Future	8.7520	8.7160	(0.411)	0.0000	0.0000	0
21/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	442.0000	461.0000	4.299	0	0	0
21/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,533.0000	4,438.0000	(2.096)	0	0	0
21/07/2009	R206	2010/05/06			Bond Future	8.7870	8.7480	(0.444)	0.0000	0.0000	0
21/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,094.0000	2,032.0000	(2.961)	0	0	0
21/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,982.0000	2,038.0000	2.825	0	0	0
21/07/2009	R207	2009/08/06			Bond Future	9.1430	9.0920	(0.558)	0.0000	0.0000	600
21/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	770.0000	623.0000	(19.091)	0	0	0
21/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,416.0000	1,580.0000	11.582	0	0	0
21/07/2009	R207	2009/11/05			Bond Future	9.2040	9.1510	(0.576)	0.0000	0.0000	0
21/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,131.0000	10,829.0000	(2.713)	0	0	0
21/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	150.0000	165.0000	10.000	0	0	0
21/07/2009	R207	2010/02/04			Bond Future	9.2600	9.2050	(0.594)	0.0000	0.0000	0
21/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,418.0000	7,173.0000	(3.303)	0	0	0
21/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,235.0000	1,313.0000	6.316	0	0	0
21/07/2009	R207	2010/05/06			Bond Future	9.2950	9.2390	(0.602)	0.0000	0.0000	0
21/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,952.0000	4,113.0000	4.074	0	0	0
21/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,212.0000	4,049.0000	(3.870)	0	0	0
21/07/2009	R208	2009/08/06			Bond Future	9.2220	9.1590	(0.683)	0.0000	0.0000	120
21/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,003.0000	799.0000	(20.339)	0	0	0
21/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	1,177.0000	1,364.0000	15.888	0	0	0
21/07/2009	R208	2009/11/05			Bond Future	9.2700	9.2040	(0.712)	0.0000	0.0000	0
21/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,254.0000	9,878.0000	(3.667)	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
21/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	229.0000	258.0000	12.664	0	0	0
21/07/2009	R208	2010/02/04			Bond Future	9.3390	9.2710	(0.728)	0.0000	0.0000	0
21/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,559.0000	1,676.0000	7.505	0	0	0
21/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,810.0000	6,518.0000	(4.288)	0	0	0
21/07/2009	R208	2010/05/06			Bond Future	9.4250	9.3550	(0.743)	0.0000	0.0000	0
21/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,700.0000	3,898.0000	5.351	0	0	0
21/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,741.0000	4,524.0000	(4.577)	0	0	0
21/07/2009	R209	2009/08/06			Bond Future	8.5960	8.5260	(0.814)	0.0000	0.0000	4,596
21/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	827.0000	606.0000	(26.723)	0	0	0
21/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	2,088.0000	2,452.0000	17.433	0	0	0
21/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,323.0000	4,769.0000	(10.408)	0	0	0
21/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	98.0000	129.0000	31.633	0	0	1,950
21/07/2009	R209	2009/11/05			Bond Future	8.6240	8.5510	(0.846)	0.0000	0.0000	0
21/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,164.0000	9,676.0000	5.587	0	0	0
21/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	739.0000	644.0000	(12.855)	0	0	2,500
21/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	150.0000	176.0000	17.333	0	0	5,000
21/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,743.0000	15,163.0000	(3.684)	0	0	0
21/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,170.0000	12,611.0000	(4.244)	0	0	0
21/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	293.0000	340.0000	16.041	0	0	0
21/07/2009	R209	2010/02/04			Bond Future	8.6460	8.5720	(0.856)	0.0000	0.0000	0
21/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,215.0000	1,339.0000	10.206	0	0	2,500
21/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,159.0000	11,659.0000	4.481	0	0	0
21/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,662.0000	11,174.0000	(4.185)	0	0	0
21/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,263.0000	1,152.0000	(8.789)	0	0	0
21/07/2009	R209	2010/05/06			Bond Future	8.6520	8.5770	(0.867)	0.0000	0.0000	0
21/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,799.0000	5,103.0000	6.335	0	0	0
21/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	6,061.0000	5,747.0000	(5.181)	0	0	0
21/07/2009	TRT1	2009/08/06			Index Future	286.9970	287.8610	0.301	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	TRT1	2009/11/05			Index Future	292.2080	293.0890	0.301	0.0000	0.0000	0
21/07/2009	TRT1	2010/02/04			Index Future	297.7260	298.6230	0.301	0.0000	0.0000	0
21/07/2009	ZAAD	2009/09/14			Currency Future	6.4861	6.4032	(1.278)	0.0000	0.0000	178,909
21/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,064.0000	4,147.0000	2.042	0	0	0
21/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,864.0000	7,947.0000	1.055	0	0	0
21/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,186.0000	4,103.0000	(1.983)	0	0	0
21/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	102.0000	80.0000	(21.569)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	476.0000	545.0000	14.496	0	0	0
21/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	102.0000	80.0000	(21.569)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	326.0000	263.0000	(19.325)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	148.0000	117.0000	(20.946)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	131.0000	103.0000	(21.374)	0	0	0
21/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
21/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	652.0000	727.0000	11.503	0	0	0
21/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	62.0000	48.0000	(22.581)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	316.0000	377.0000	19.304	0	0	0
21/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	90.0000	110.0000	22.222	0	0	0
21/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	212.0000	264.0000	24.528	0	0	0
21/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	131.0000	103.0000	(21.374)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,017.0000	2,099.0000	4.065	0	0	0
21/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,886.0000	3,803.0000	(2.136)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	80.0000	62.0000	(22.500)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	167.0000	133.0000	(20.359)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	519.0000	590.0000	13.680	0	0	0
21/07/2009	ZAAD	2009/09/14	10.55	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
21/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	570.0000	497.0000	(12.807)	0	0	0
21/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,886.0000	2,803.0000	(2.876)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	116.0000	91.0000	(21.552)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	181.0000	229.0000	26.519	0	0	0
21/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	519.0000	590.0000	13.680	0	0	0
21/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	116.0000	91.0000	(21.552)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	212.0000	264.0000	24.528	0	0	0
21/07/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,067.0000	2,149.0000	3.967	0	0	0
21/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
21/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,014.0000	4,097.0000	2.068	0	0	0
21/07/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	698.0000	773.0000	10.745	0	0	0
21/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	49.0000	38.0000	(22.449)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	607.0000	680.0000	12.026	0	0	0
21/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	257.0000	199.0000	(22.568)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	982.0000	1,061.0000	8.045	0	0	0
21/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	34.0000	43.0000	26.471	0	0	0
21/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,887.0000	1,804.0000	(4.399)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	607.0000	680.0000	12.026	0	0	0
21/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	393.0000	459.0000	16.794	0	0	0
21/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	62.0000	48.0000	(22.581)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	354.0000	417.0000	17.797	0	0	0
21/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	279.0000	337.0000	20.789	0	0	0
21/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	159.0000	197.0000	23.899	0	0	0
21/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
21/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	744.0000	821.0000	10.349	0	0	0
21/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	563.0000	635.0000	12.789	0	0	0
21/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	195.0000	151.0000	(22.564)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	838.0000	916.0000	9.308	0	0	0
21/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,936.0000	3,853.0000	(2.109)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	934.0000	1,012.0000	8.351	0	0	0
21/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,986.0000	1,904.0000	(4.129)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	896.0000	816.0000	(8.929)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	652.0000	727.0000	11.503	0	0	0
21/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	80.0000	62.0000	(22.500)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	476.0000	545.0000	14.496	0	0	0
21/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	90.0000	70.0000	(22.222)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	77.0000	95.0000	23.377	0	0	0
21/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	245.0000	300.0000	22.449	0	0	0
21/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	744.0000	821.0000	10.349	0	0	0
21/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	838.0000	916.0000	9.308	0	0	0
21/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	70.0000	55.0000	(21.429)	0	0	0
21/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	121.0000	146.0000	20.661	0	0	0
21/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
21/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,937.0000	1,854.0000	(4.285)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
21/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	993.0000	912.0000	(8.157)	0	0	0
21/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,186.0000	3,103.0000	(2.605)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	316.0000	377.0000	19.304	0	0	0
21/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	434.0000	502.0000	15.668	0	0	0
21/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,265.0000	3,347.0000	2.511	0	0	0
21/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	245.0000	300.0000	22.449	0	0	0
21/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
21/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,042.0000	961.0000	(7.774)	0	0	0
21/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,014.0000	8,097.0000	1.036	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	393.0000	459.0000	16.794	0	0	0
21/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	77.0000	95.0000	23.377	0	0	0
21/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	279.0000	337.0000	20.789	0	0	0
21/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	148.0000	117.0000	(20.946)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	944.0000	864.0000	(8.475)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	934.0000	1,012.0000	8.351	0	0	0
21/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,086.0000	3,003.0000	(2.690)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
21/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	3,986.0000	3,903.0000	(2.082)	0	0	0
21/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,264.0000	6,347.0000	1.325	0	0	0
21/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	363.0000	298.0000	(17.906)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	363.0000	298.0000	(17.906)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	698.0000	773.0000	10.745	0	0	0
21/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,967.0000	2,050.0000	4.220	0	0	0
21/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,764.0000	4,847.0000	1.742	0	0	0
21/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	24.0000	31.0000	29.167	0	0	0
21/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,438.0000	1,355.0000	(5.772)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	791.0000	868.0000	9.735	0	0	0
21/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	886.0000	964.0000	8.804	0	0	0
21/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,814.0000	3,897.0000	2.176	0	0	0
21/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	570.0000	497.0000	(12.807)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	225.0000	171.0000	(24.000)	0	0	0
21/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,064.0000	8,147.0000	1.029	0	0	0
21/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,091.0000	1,009.0000	(7.516)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,078.0000	1,158.0000	7.421	0	0	0
21/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,864.0000	5,947.0000	1.415	0	0	0
21/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	139.0000	167.0000	20.144	0	0	0
21/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,030.0000	1,109.0000	7.670	0	0	0
21/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,086.0000	4,003.0000	(2.031)	0	0	0
21/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	225.0000	171.0000	(24.000)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	57.0000	70.0000	22.807	0	0	0
21/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,814.0000	7,897.0000	1.062	0	0	0
21/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	443.0000	373.0000	(15.801)	0	0	0
21/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,914.0000	7,997.0000	1.049	0	0	0
21/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,136.0000	2,053.0000	(3.886)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,086.0000	2,003.0000	(3.979)	0	0	0
21/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	402.0000	335.0000	(16.667)	0	0	0
21/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,964.0000	8,047.0000	1.042	0	0	0
21/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	139.0000	167.0000	20.144	0	0	0
21/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	48.0000	60.0000	25.000	0	0	0
21/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,864.0000	3,947.0000	2.148	0	0	0
21/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	290.0000	230.0000	(20.690)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
21/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	66.0000	82.0000	24.242	0	0	0
21/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,914.0000	5,997.0000	1.403	0	0	0
21/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,136.0000	4,053.0000	(2.007)	0	0	0
21/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,036.0000	1,954.0000	(4.028)	0	0	0
21/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,186.0000	2,103.0000	(3.797)	0	0	0
21/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,964.0000	4,047.0000	2.094	0	0	0
21/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,814.0000	5,897.0000	1.428	0	0	0
21/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	104.0000	127.0000	22.115	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	484.0000	413.0000	(14.669)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,140.0000	1,059.0000	(7.105)	0	0	0
21/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,964.0000	6,047.0000	1.392	0	0	0
21/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	290.0000	230.0000	(20.690)	0	0	0
21/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,114.0000	4,197.0000	2.018	0	0	0
21/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,914.0000	3,997.0000	2.121	0	0	0
21/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,136.0000	3,053.0000	(2.647)	0	0	0
21/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,190.0000	1,108.0000	(6.891)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	195.0000	151.0000	(22.564)	0	0	0
21/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
21/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	57.0000	70.0000	22.807	0	0	0
21/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,918.0000	2,000.0000	4.275	0	0	0
21/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,868.0000	1,950.0000	4.390	0	0	0
21/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
21/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,818.0000	1,900.0000	4.510	0	0	0
21/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	159.0000	197.0000	23.899	0	0	0
21/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,036.0000	2,953.0000	(2.734)	0	0	0
21/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	104.0000	127.0000	22.115	0	0	0
21/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	660.0000	584.0000	(11.515)	0	0	0
21/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	34.0000	43.0000	26.471	0	0	0
21/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	706.0000	629.0000	(10.907)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,964.0000	8,047.0000	1.042	0	0	0
21/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	615.0000	540.0000	(12.195)	0	0	0
21/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,964.0000	6,047.0000	1.392	0	0	0
21/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	527.0000	454.0000	(13.852)	0	0	0
21/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,114.0000	6,197.0000	1.358	0	0	0
21/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,964.0000	4,047.0000	2.094	0	0	0
21/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	29.0000	37.0000	27.586	0	0	0
21/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,768.0000	1,850.0000	4.638	0	0	0
21/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	443.0000	373.0000	(15.801)	0	0	0
21/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,436.0000	4,353.0000	(1.871)	0	0	0
21/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	41.0000	51.0000	24.390	0	0	0
21/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,936.0000	2,853.0000	(2.827)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,114.0000	8,197.0000	1.023	0	0	0
21/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,736.0000	5,653.0000	(1.447)	0	0	0
21/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,065.0000	3,147.0000	2.675	0	0	0
21/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,236.0000	4,153.0000	(1.959)	0	0	0
21/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,036.0000	3,953.0000	(2.056)	0	0	0
21/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,736.0000	2,653.0000	(3.034)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,117.0000	2,199.0000	3.873	0	0	0
21/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,239.0000	1,157.0000	(6.618)	0	0	0
21/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,064.0000	6,147.0000	1.369	0	0	0
21/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,564.0000	4,647.0000	1.819	0	0	0
21/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,936.0000	5,853.0000	(1.398)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,570.0000	1,652.0000	5.223	0	0	0
21/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,986.0000	2,903.0000	(2.780)	0	0	0
21/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,488.0000	1,405.0000	(5.578)	0	0	0
21/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,486.0000	4,403.0000	(1.850)	0	0	0
21/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,986.0000	5,903.0000	(1.387)	0	0	0
21/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,520.0000	1,602.0000	5.395	0	0	0
21/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,015.0000	3,098.0000	2.753	0	0	0
21/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,014.0000	6,097.0000	1.380	0	0	0
21/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,514.0000	4,597.0000	1.839	0	0	0
21/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14			Currency Future	6.5524	6.4681	(1.287)	0.0000	0.0000	455
21/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	651.0000	715.0000	9.831	0	0	0
21/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	100.0000	121.0000	21.000	0	0	0
21/07/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
21/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	733.0000	799.0000	9.004	0	0	0
21/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	603.0000	539.0000	(10.614)	0	0	0
21/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	76.0000	94.0000	23.684	0	0	0
21/07/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
21/07/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,982.0000	2,061.0000	3.986	0	0	0
21/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	461.0000	517.0000	12.148	0	0	0
21/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	376.0000	324.0000	(13.830)	0	0	0
21/07/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,998.0000	8,082.0000	1.050	0	0	0
21/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	135.0000	117.0000	(13.333)	0	0	0
21/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	679.0000	612.0000	(9.867)	0	0	0

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21/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,898.0000	7,982.0000	1.064	0	0	0
21/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,071.0000	992.0000	(7.376)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	534.0000	594.0000	11.236	0	0	0
21/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	228.0000	198.0000	(13.158)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	163.0000	190.0000	16.564	0	0	0
21/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	223.0000	256.0000	14.798	0	0	0
21/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	154.0000	133.0000	(13.636)	0	0	0
21/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,899.0000	5,983.0000	1.424	0	0	0
21/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,802.0000	3,886.0000	2.209	0	0	0
21/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	200.0000	173.0000	(13.500)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	187.0000	162.0000	(13.369)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	426.0000	480.0000	12.676	0	0	0
21/07/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	817.0000	886.0000	8.446	0	0	0
21/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,952.0000	4,035.0000	2.100	0	0	0
21/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	497.0000	555.0000	11.670	0	0	0
21/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	187.0000	162.0000	(13.369)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	434.0000	379.0000	(12.673)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	323.0000	279.0000	(13.622)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	175.0000	152.0000	(13.143)	0	0	0
21/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,902.0000	3,985.0000	2.127	0	0	0
21/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,948.0000	8,032.0000	1.057	0	0	0
21/07/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	279.0000	243.0000	(12.903)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	244.0000	212.0000	(13.115)	0	0	0
21/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	135.0000	117.0000	(13.333)	0	0	0
21/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	213.0000	185.0000	(13.146)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	534.0000	594.0000	11.236	0	0	0
21/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	465.0000	408.0000	(12.258)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	296.0000	342.0000	15.541	0	0	0
21/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	497.0000	439.0000	(11.670)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	261.0000	227.0000	(13.027)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	573.0000	634.0000	10.646	0	0	0

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21/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,949.0000	6,033.0000	1.412	0	0	0
21/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	531.0000	471.0000	(11.299)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	573.0000	634.0000	10.646	0	0	0
21/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,933.0000	2,013.0000	4.139	0	0	0
21/07/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	461.0000	517.0000	12.148	0	0	0
21/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	181.0000	211.0000	16.575	0	0	0
21/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	145.0000	171.0000	17.931	0	0	0
21/07/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	120.0000	104.0000	(13.333)	0	0	0
21/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,102.0000	4,018.0000	(2.048)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	434.0000	379.0000	(12.673)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	129.0000	153.0000	18.605	0	0	0
21/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	358.0000	409.0000	14.246	0	0	0
21/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	733.0000	799.0000	9.004	0	0	0
21/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
21/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	181.0000	211.0000	16.575	0	0	0
21/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	327.0000	375.0000	14.679	0	0	0
21/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	175.0000	152.0000	(13.143)	0	0	0
21/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,119.0000	1,038.0000	(7.239)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	213.0000	185.0000	(13.146)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	299.0000	260.0000	(13.043)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	244.0000	212.0000	(13.115)	0	0	0
21/07/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	127.0000	110.0000	(13.386)	0	0	0
21/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,798.0000	7,882.0000	1.077	0	0	0
21/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	202.0000	233.0000	15.347	0	0	0
21/07/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,002.0000	5,918.0000	(1.400)	0	0	0
21/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	651.0000	715.0000	9.831	0	0	0
21/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	391.0000	444.0000	13.555	0	0	0
21/07/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	271.0000	311.0000	14.760	0	0	0
21/07/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,001.0000	4,085.0000	2.099	0	0	0
21/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	775.0000	842.0000	8.645	0	0	0

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21/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,106.0000	2,021.0000	(4.036)	0	0	0
21/07/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	19.0000	24.0000	26.316	0	0	0
21/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	497.0000	555.0000	11.670	0	0	0
21/07/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,836.0000	1,916.0000	4.357	0	0	0
21/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	154.0000	133.0000	(13.636)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	391.0000	444.0000	13.555	0	0	0
21/07/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	612.0000	674.0000	10.131	0	0	0
21/07/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	358.0000	409.0000	14.246	0	0	0
21/07/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	2,030.0000	2,110.0000	3.941	0	0	0
21/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	202.0000	233.0000	15.347	0	0	0
21/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	164.0000	142.0000	(13.415)	0	0	0
21/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,053.0000	2,968.0000	(2.784)	0	0	0
21/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,002.0000	3,918.0000	(2.099)	0	0	0
21/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	144.0000	125.0000	(13.194)	0	0	0
21/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,103.0000	3,018.0000	(2.739)	0	0	0
21/07/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	261.0000	227.0000	(13.027)	0	0	0
21/07/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	692.0000	757.0000	9.393	0	0	0
21/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	246.0000	281.0000	14.228	0	0	0
21/07/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	860.0000	929.0000	8.023	0	0	0
21/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,799.0000	5,883.0000	1.449	0	0	0
21/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	404.0000	351.0000	(13.119)	0	0	0
21/07/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,023.0000	946.0000	(7.527)	0	0	0
21/07/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,056.0000	1,972.0000	(4.086)	0	0	0
21/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,202.0000	3,118.0000	(2.623)	0	0	0
21/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	349.0000	299.0000	(14.327)	0	0	0

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21/07/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,006.0000	1,922.0000	(4.187)	0	0	0
21/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	200.0000	173.0000	(13.500)	0	0	0
21/07/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	246.0000	281.0000	14.228	0	0	0
21/07/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
21/07/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	566.0000	505.0000	(10.777)	0	0	0
21/07/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,052.0000	3,968.0000	(2.073)	0	0	0
21/07/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,205.0000	2,121.0000	(3.810)	0	0	0
21/07/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	349.0000	299.0000	(14.327)	0	0	0
21/07/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	20.0000	28.0000	40.000	0	0	0
21/07/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,702.0000	5,618.0000	(1.473)	0	0	0
21/07/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
21/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	299.0000	260.0000	(13.043)	0	0	0
21/07/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	114.0000	136.0000	19.298	0	0	0
21/07/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,217.0000	1,135.0000	(6.738)	0	0	0
21/07/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	145.0000	171.0000	17.931	0	0	0
21/07/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,703.0000	2,619.0000	(3.108)	0	0	0
21/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	497.0000	439.0000	(11.670)	0	0	0
21/07/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	719.0000	651.0000	(9.458)	0	0	0
21/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	296.0000	342.0000	15.541	0	0	0
21/07/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,127.0000	2,206.0000	3.714	0	0	0
21/07/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	88.0000	107.0000	21.591	0	0	0
21/07/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
21/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	376.0000	324.0000	(13.830)	0	0	0
21/07/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	29.0000	39.0000	34.483	0	0	0
21/07/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,101.0000	4,185.0000	2.048	0	0	0
21/07/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,099.0000	6,183.0000	1.377	0	0	0
21/07/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	223.0000	256.0000	14.798	0	0	0
21/07/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	404.0000	351.0000	(13.119)	0	0	0
21/07/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,098.0000	8,182.0000	1.037	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
21/07/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	640.0000	575.0000	(10.156)	0	0	0
21/07/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,999.0000	6,083.0000	1.400	0	0	0
21/07/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	932.0000	858.0000	(7.940)	0	0	0
21/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	66.0000	83.0000	25.758	0	0	0
21/07/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/07/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,907.0000	1,823.0000	(4.405)	0	0	0
21/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/07/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,202.0000	4,118.0000	(1.999)	0	0	0
21/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,500.0000	4,584.0000	1.867	0	0	0
21/07/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,902.0000	3,818.0000	(2.153)	0	0	0
21/07/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,008.0000	3,091.0000	2.759	0	0	0
21/07/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,903.0000	2,819.0000	(2.894)	0	0	0
21/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,800.0000	4,884.0000	1.750	0	0	0
21/07/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,003.0000	2,919.0000	(2.797)	0	0	0
21/07/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,305.0000	3,388.0000	2.511	0	0	0
21/07/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,502.0000	4,418.0000	(1.866)	0	0	0
21/07/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,511.0000	1,428.0000	(5.493)	0	0	0
21/07/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	8,048.0000	8,132.0000	1.044	0	0	0
21/07/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
21/07/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,078.0000	2,158.0000	3.850	0	0	0
21/07/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,051.0000	4,135.0000	2.074	0	0	0
21/07/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,298.0000	6,383.0000	1.350	0	0	0
21/07/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	977.0000	902.0000	(7.677)	0	0	0
21/07/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/07/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	25.0000	33.0000	32.000	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
21/07/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
21/07/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,952.0000	3,868.0000	(2.126)	0	0	0
21/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/07/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,956.0000	1,873.0000	(4.243)	0	0	0
21/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,548.0000	1,626.0000	5.039	0	0	0
21/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,953.0000	2,869.0000	(2.845)	0	0	0
21/07/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,952.0000	5,868.0000	(1.411)	0	0	0
21/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,452.0000	4,368.0000	(1.887)	0	0	0
21/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,057.0000	3,140.0000	2.715	0	0	0
21/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,550.0000	4,634.0000	1.846	0	0	0
21/07/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/07/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
21/07/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,595.0000	1,674.0000	4.953	0	0	0
21/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,462.0000	1,379.0000	(5.677)	0	0	0
21/07/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
21/07/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,049.0000	6,133.0000	1.389	0	0	0
21/07/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15			Currency Future	6.6160	6.5305	(1.292)	0.0000	0.0000	0
21/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,965.0000	2,043.0000	3.969	0	0	0
21/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	139.0000	162.0000	16.547	0	0	0
21/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	379.0000	426.0000	12.401	0	0	0
21/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,800.0000	3,880.0000	2.105	0	0	0
21/07/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
21/07/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,085.0000	8,171.0000	1.064	0	0	0
21/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	395.0000	356.0000	(9.873)	0	0	0
21/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,788.0000	5,873.0000	1.469	0	0	0
21/07/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	508.0000	561.0000	10.433	0	0	0

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21/07/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	474.0000	526.0000	10.970	0	0	0
21/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	379.0000	426.0000	12.401	0	0	0
21/07/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
21/07/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,786.0000	7,871.0000	1.092	0	0	0
21/07/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,898.0000	3,979.0000	2.078	0	0	0
21/07/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	705.0000	643.0000	(8.794)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	231.0000	264.0000	14.286	0	0	0
21/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	358.0000	322.0000	(10.056)	0	0	0
21/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
21/07/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	671.0000	611.0000	(8.942)	0	0	0
21/07/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,151.0000	1,070.0000	(7.037)	0	0	0
21/07/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	155.0000	180.0000	16.129	0	0	0
21/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,871.0000	1,948.0000	4.115	0	0	0
21/07/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,018.0000	2,932.0000	(2.850)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	324.0000	291.0000	(10.185)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	376.0000	339.0000	(9.840)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	418.0000	375.0000	(10.287)	0	0	0
21/07/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,223.0000	2,138.0000	(3.824)	0	0	0
21/07/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,885.0000	7,971.0000	1.091	0	0	0
21/07/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,025.0000	1,940.0000	(4.198)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	607.0000	550.0000	(9.390)	0	0	0
21/07/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	12.65	Put	Currency Future	6,037.0000	6,122.0000	1.408	0	0	0
21/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	442.0000	492.0000	11.312	0	0	0
21/07/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	352.0000	395.0000	12.216	0	0	0
21/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
21/07/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	2.60	Call	Currency Future	4,016.0000	3,931.0000	(2.117)	0	0	0
21/07/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	6,087.0000	6,172.0000	1.396	0	0	0
21/07/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	48.0000	58.0000	20.833	0	0	0
21/07/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	410.0000	458.0000	11.707	0	0	0
21/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,216.0000	4,131.0000	(2.016)	0	0	0

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21/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
21/07/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	519.0000	468.0000	(9.827)	0	0	0
21/07/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
21/07/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
21/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	191.0000	220.0000	15.183	0	0	0
21/07/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,096.0000	4,178.0000	2.002	0	0	0
21/07/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,107.0000	2,184.0000	3.654	0	0	0
21/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	267.0000	240.0000	(10.112)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	395.0000	356.0000	(9.873)	0	0	0
21/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,887.0000	5,973.0000	1.461	0	0	0
21/07/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
21/07/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	73.0000	65.0000	(10.959)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	578.0000	633.0000	9.516	0	0	0
21/07/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	41.0000	50.0000	21.951	0	0	0
21/07/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,927.0000	1,842.0000	(4.411)	0	0	0
21/07/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,014.0000	939.0000	(7.396)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	508.0000	561.0000	10.433	0	0	0
21/07/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	325.0000	366.0000	12.615	0	0	0
21/07/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,217.0000	3,131.0000	(2.673)	0	0	0
21/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	442.0000	492.0000	11.312	0	0	0
21/07/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	441.0000	397.0000	(9.977)	0	0	0
21/07/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,124.0000	2,039.0000	(4.002)	0	0	0
21/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,057.0000	981.0000	(7.190)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	358.0000	322.0000	(10.056)	0	0	0
21/07/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,246.0000	1,164.0000	(6.581)	0	0	0
21/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	41.0000	50.0000	21.951	0	0	0
21/07/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	340.0000	306.0000	(10.000)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	300.0000	339.0000	13.000	0	0	0
21/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0

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21/07/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,987.0000	6,072.0000	1.420	0	0	0
21/07/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,985.0000	8,071.0000	1.077	0	0	0
21/07/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	466.0000	420.0000	(9.871)	0	0	0
21/07/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,966.0000	3,881.0000	(2.143)	0	0	0
21/07/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,997.0000	4,078.0000	2.027	0	0	0
21/07/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,976.0000	1,891.0000	(4.302)	0	0	0
21/07/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,117.0000	3,032.0000	(2.727)	0	0	0
21/07/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
21/07/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	972.0000	898.0000	(7.613)	0	0	0
21/07/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,057.0000	981.0000	(7.190)	0	0	0
21/07/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
21/07/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,968.0000	2,882.0000	(2.898)	0	0	0
21/07/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,061.0000	2,138.0000	3.736	0	0	0
21/07/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	294.0000	264.0000	(10.204)	0	0	0
21/07/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	56.0000	68.0000	21.429	0	0	0
21/07/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	651.0000	709.0000	8.909	0	0	0
21/07/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
21/07/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	242.0000	218.0000	(9.917)	0	0	0
21/07/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,154.0000	2,231.0000	3.575	0	0	0
21/07/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	726.0000	787.0000	8.402	0	0	0
21/07/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,116.0000	4,031.0000	(2.065)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	124.0000	145.0000	16.935	0	0	0
21/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	607.0000	550.0000	(9.390)	0	0	0
21/07/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,035.0000	8,121.0000	1.070	0	0	0
21/07/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	231.0000	264.0000	14.286	0	0	0
21/07/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,047.0000	4,128.0000	2.001	0	0	0
21/07/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	492.0000	443.0000	(9.959)	0	0	0
21/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	191.0000	220.0000	15.183	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/07/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	172.0000	199.0000	15.698	0	0	0
21/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	638.0000	580.0000	(9.091)	0	0	0
21/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	547.0000	495.0000	(9.506)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	276.0000	313.0000	13.406	0	0	0
21/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	324.0000	291.0000	(10.185)	0	0	0
21/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
21/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	740.0000	676.0000	(8.649)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	210.0000	241.0000	14.762	0	0	0
21/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,066.0000	3,981.0000	(2.091)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	547.0000	495.0000	(9.506)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	576.0000	522.0000	(9.375)	0	0	0
21/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,074.0000	1,990.0000	(4.050)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	614.0000	671.0000	9.283	0	0	0
21/07/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	280.0000	251.0000	(10.357)	0	0	0
21/07/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	542.0000	597.0000	10.148	0	0	0
21/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	253.0000	288.0000	13.834	0	0	0
21/07/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	308.0000	277.0000	(10.065)	0	0	0
21/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
21/07/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,067.0000	2,982.0000	(2.771)	0	0	0
21/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
21/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,104.0000	1,023.0000	(7.337)	0	0	0
21/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,937.0000	6,023.0000	1.449	0	0	0
21/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,935.0000	8,021.0000	1.084	0	0	0
21/07/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	3,916.0000	3,831.0000	(2.171)	0	0	0
21/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,948.0000	4,028.0000	2.026	0	0	0
21/07/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	2,918.0000	2,833.0000	(2.913)	0	0	0
21/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
21/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,013.0000	2,091.0000	3.875	0	0	0
21/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0

Grand Total:

938,467