



Derivatives High/Low Report

High/Low for 22/07/2009

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
22/07/2009	\$ / R 2009/09/14			Currency Future	7.8890	7.7953	(1.188)	7.9300	7.8200	245,265
22/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,298.0000	1,384.0000	6.626	0	0	0
22/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
22/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,189.0000	3,095.0000	(2.948)	0	0	0
22/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	227.0000	189.0000	(16.740)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
22/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,689.0000	4,595.0000	(2.005)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,972.0000	2,063.0000	4.615	0	0	0
22/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,016.0000	1,100.0000	8.268	0	0	0
22/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	288.0000	344.0000	19.444	0	0	140
22/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,112.0000	3,206.0000	3.021	0	0	0
22/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,194.0000	1,101.0000	(7.789)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
22/07/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,989.0000	2,895.0000	(3.145)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,489.0000	1,577.0000	5.910	0	0	0
22/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	258.0000	311.0000	20.543	0	0	25
22/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	2.0000	1.0000	(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
22/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,415.0000	2,508.0000	3.851	0	0	0
22/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,250.0000	1,336.0000	6.880	0	0	0
22/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	970.0000	1,053.0000	8.557	0	0	0
22/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	139.0000	114.0000	(17.986)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,813.0000	2,906.0000	3.306	0	0	0
22/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	500.0000	569.0000	13.800	0	0	0
22/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	320.0000	379.0000	18.438	0	0	0
22/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	100
22/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,267.0000	2,359.0000	4.058	0	0	0
22/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	880.0000	961.0000	9.205	0	0	0
22/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	209.0000	174.0000	(16.746)	0	0	2,000
22/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,713.0000	2,806.0000	3.428	0	0	0
22/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,012.0000	3,106.0000	3.121	0	0	0
22/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,203.0000	1,289.0000	7.149	0	0	0
22/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	69.0000	56.0000	(18.841)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,538.0000	1,625.0000	5.657	0	0	0
22/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,168.0000	2,260.0000	4.244	0	0	0
22/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	835.0000	915.0000	9.581	0	0	0
22/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,465.0000	2,557.0000	3.732	0	0	0
22/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	704.0000	781.0000	10.938	0	0	0
22/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,465.0000	2,557.0000	3.732	0	0	0
22/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,763.0000	2,856.0000	3.366	0	0	0
22/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,441.0000	1,529.0000	6.107	0	0	0
22/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,168.0000	2,260.0000	4.244	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	93.0000	76.0000	(18.280)	0	0	30
22/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	662.0000	737.0000	11.329	0	0	0
22/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,267.0000	2,359.0000	4.058	0	0	0
22/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,393.0000	1,481.0000	6.317	0	0	0
22/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,156.0000	1,241.0000	7.353	0	0	0
22/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,811.0000	5,905.0000	1.618	0	0	0
22/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	247.0000	206.0000	(16.599)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	579.0000	652.0000	12.608	0	0	0
22/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	101.0000	83.0000	(17.822)	0	0	140
22/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,489.0000	1,577.0000	5.910	0	0	0
22/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,826.0000	1,916.0000	4.929	0	0	0
22/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,614.0000	2,707.0000	3.558	0	0	0
22/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,489.0000	4,395.0000	(2.094)	0	0	0
22/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	33.0000	45.0000	36.364	0	0	0
22/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,109.0000	1,194.0000	7.665	0	0	0
22/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,311.0000	7,405.0000	1.286	0	0	0
22/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	722.0000	641.0000	(11.219)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	118.0000	97.0000	(17.797)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,070.0000	2,161.0000	4.396	0	0	0
22/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,761.0000	5,855.0000	1.632	0	0	0
22/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	193.0000	160.0000	(17.098)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	880.0000	961.0000	9.205	0	0	0
22/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,311.0000	4,405.0000	2.180	0	0	0
22/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,261.0000	7,355.0000	1.295	0	0	0
22/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	354.0000	415.0000	17.232	0	0	0
22/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	620.0000	694.0000	11.935	0	0	0
22/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	414.0000	351.0000	(15.217)	0	0	13,157
22/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.95	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
22/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,511.0000	7,605.0000	1.251	0	0	0
22/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,811.0000	4,905.0000	1.954	0	0	0
22/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,261.0000	4,355.0000	2.206	0	0	0
22/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	200
22/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	109.0000	89.0000	(18.349)	0	0	25
22/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	125.0000	156.0000	24.800	0	0	200
22/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,763.0000	2,856.0000	3.366	0	0	0
22/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,739.0000	4,645.0000	(1.984)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,021.0000	2,112.0000	4.503	0	0	0
22/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	5,111.0000	5,205.0000	1.839	0	0	0
22/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,585.0000	1,673.0000	5.552	0	0	0
22/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	539.0000	610.0000	13.173	0	0	0
22/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,681.0000	1,770.0000	5.294	0	0	0
22/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,262.0000	3,355.0000	2.851	0	0	0
22/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,691.0000	1,597.0000	(5.559)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	178.0000	147.0000	(17.416)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	69.0000	56.0000	(18.841)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,021.0000	2,112.0000	4.503	0	0	0
22/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	352.0000	294.0000	(16.477)	0	0	0
22/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	389.0000	452.0000	16.195	0	0	0
22/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,462.0000	3,555.0000	2.686	0	0	0

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22/07/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
22/07/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	232.0000	279.0000	20.259	0	0	0
22/07/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,962.0000	3,056.0000	3.174	0	0	0
22/07/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
22/07/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,861.0000	4,955.0000	1.934	0	0	0
22/07/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,911.0000	4,005.0000	2.403	0	0	0
22/07/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,777.0000	1,867.0000	5.065	0	0	0
22/07/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	163.0000	199.0000	22.086	0	0	0
22/07/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	7.85	Call	Currency Future	271.0000	224.0000	(17.343)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,874.0000	1,965.0000	4.856	0	0	0
22/07/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	6,011.0000	6,105.0000	1.564	0	0	0
22/07/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,239.0000	3,145.0000	(2.902)	0	0	0
22/07/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,761.0000	4,855.0000	1.974	0	0	0
22/07/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,561.0000	4,655.0000	2.061	0	0	0
22/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,217.0000	2,309.0000	4.150	0	0	0
22/07/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,262.0000	3,355.0000	2.851	0	0	0
22/07/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,212.0000	3,305.0000	2.895	0	0	0
22/07/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	811.0000	726.0000	(10.481)	0	0	0
22/07/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	3,861.0000	3,955.0000	2.435	0	0	0
22/07/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,095.0000	1,003.0000	(8.402)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
22/07/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,511.0000	4,605.0000	2.084	0	0	0
22/07/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	382.0000	322.0000	(15.707)	0	0	0
22/07/2009	\$ / R	2009/09/14	11.75	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
22/07/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,911.0000	5,005.0000	1.914	0	0	0
22/07/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	143.0000	177.0000	23.776	0	0	0
22/07/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	637.0000	560.0000	(12.088)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,203.0000	1,289.0000	7.149	0	0	0
22/07/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	128.0000	105.0000	(17.969)	0	0	2,027
22/07/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
22/07/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,663.0000	2,757.0000	3.530	0	0	0
22/07/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/07/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
22/07/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	151.0000	124.0000	(17.881)	0	0	113
22/07/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	207.0000	249.0000	20.290	0	0	0
22/07/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	86.0000	70.0000	(18.605)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
22/07/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,729.0000	1,818.0000	5.147	0	0	0
22/07/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,312.0000	3,405.0000	2.808	0	0	0
22/07/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,492.0000	1,398.0000	(6.300)	0	0	0
22/07/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	22.0000	31.0000	40.909	0	0	0
22/07/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	483.0000	415.0000	(14.079)	0	0	0
22/07/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	48.0000	65.0000	35.417	0	0	0
22/07/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	925.0000	1,007.0000	8.865	0	0	0
22/07/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,923.0000	2,014.0000	4.732	0	0	0
22/07/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
22/07/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,461.0000	4,555.0000	2.107	0	0	0
22/07/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/07/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	1,740.0000	1,647.0000	(5.345)	0	0	0
22/07/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/07/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	94.0000	119.0000	26.596	0	0	50

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	296.0000	244.0000	(17.568)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,777.0000	1,867.0000	5.065	0	0	0
22/07/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,162.0000	3,255.0000	2.941	0	0	0
22/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,972.0000	2,063.0000	4.615	0	0	0
22/07/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,293.0000	1,200.0000	(7.193)	0	0	0
22/07/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,145.0000	1,052.0000	(8.122)	0	0	0
22/07/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	164.0000	135.0000	(17.683)	0	0	25
22/07/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
22/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/07/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	68.0000	89.0000	30.882	0	0	0
22/07/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	184.0000	223.0000	21.196	0	0	0
22/07/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	462.0000	529.0000	14.502	0	0	140
22/07/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,761.0000	3,855.0000	2.499	0	0	0
22/07/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	3,062.0000	3,156.0000	3.070	0	0	0
22/07/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	2,070.0000	2,161.0000	4.396	0	0	0
22/07/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	997.0000	908.0000	(8.927)	0	0	0
22/07/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	323.0000	268.0000	(17.028)	0	0	0
22/07/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	425.0000	490.0000	15.294	0	0	50
22/07/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,366.0000	2,458.0000	3.888	0	0	0
22/07/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,826.0000	1,916.0000	4.929	0	0	0
22/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,217.0000	2,309.0000	4.150	0	0	0
22/07/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,564.0000	2,657.0000	3.627	0	0	0
22/07/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,923.0000	2,014.0000	4.732	0	0	0
22/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	557.0000	484.0000	(13.106)	0	0	0
22/07/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	101.0000	83.0000	(17.822)	0	0	0
22/07/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	1,062.0000	1,147.0000	8.004	0	0	0
22/07/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/07/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,863.0000	2,956.0000	3.248	0	0	0
22/07/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,514.0000	2,607.0000	3.699	0	0	0
22/07/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	4,011.0000	4,105.0000	2.344	0	0	0
22/07/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	2.0000	1.0000	(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
22/07/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,591.0000	1,498.0000	(5.845)	0	0	0
22/07/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	747.0000	825.0000	10.442	0	0	0
22/07/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
22/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,912.0000	3,006.0000	3.228	0	0	0
22/07/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	57.0000	76.0000	33.333	0	0	0
22/07/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	596.0000	521.0000	(12.584)	0	0	0
22/07/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	3,039.0000	2,945.0000	(3.093)	0	0	0
22/07/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
22/07/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	64.0000	52.0000	(18.750)	0	0	15,157
22/07/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,514.0000	2,607.0000	3.699	0	0	0
22/07/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	1,940.0000	1,846.0000	(4.845)	0	0	0
22/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,912.0000	3,006.0000	3.228	0	0	0
22/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,811.0000	3,905.0000	2.467	0	0	0
22/07/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	519.0000	449.0000	(13.487)	0	0	0
22/07/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	40.0000	54.0000	35.000	0	0	2,000
22/07/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	1,000
22/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,345.0000	1,433.0000	6.543	0	0	0
22/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
22/07/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	4,039.0000	3,945.0000	(2.327)	0	0	0
22/07/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	1,990.0000	1,896.0000	(4.724)	0	0	0
22/07/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	80.0000	103.0000	28.750	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,711.0000	4,805.0000	1.995	0	0	0
22/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,411.0000	4,505.0000	2.131	0	0	0
22/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,961.0000	6,055.0000	1.577	0	0	0
22/07/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,889.0000	3,795.0000	(2.417)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	950.0000	862.0000	(9.263)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,541.0000	1,448.0000	(6.035)	0	0	0
22/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,562.0000	3,655.0000	2.611	0	0	0
22/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
22/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,046.0000	955.0000	(8.700)	0	0	0
22/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,711.0000	3,805.0000	2.533	0	0	0
22/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	950.0000	862.0000	(9.263)	0	0	0
22/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	2,939.0000	2,845.0000	(3.198)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	791.0000	870.0000	9.987	0	0	0
22/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,345.0000	1,433.0000	6.543	0	0	0
22/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,889.0000	2,795.0000	(3.254)	0	0	0
22/07/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,442.0000	1,349.0000	(6.449)	0	0	0
22/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	3,939.0000	3,845.0000	(2.386)	0	0	0
22/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,538.0000	1,625.0000	5.657	0	0	0
22/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,890.0000	1,796.0000	(4.974)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,713.0000	2,806.0000	3.428	0	0	0
22/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	679.0000	600.0000	(11.635)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,316.0000	2,409.0000	4.016	0	0	0
22/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,415.0000	2,508.0000	3.851	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	662.0000	737.0000	11.329	0	0	0
22/07/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/07/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	6,361.0000	6,455.0000	1.478	0	0	0
22/07/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
22/07/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,789.0000	3,695.0000	(2.481)	0	0	0
22/07/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	227.0000	189.0000	(16.740)	0	0	0
22/07/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,663.0000	2,757.0000	3.530	0	0	0
22/07/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
22/07/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,633.0000	1,721.0000	5.389	0	0	0
22/07/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,250.0000	1,336.0000	6.880	0	0	0
22/07/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,729.0000	1,818.0000	5.147	0	0	0
22/07/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,962.0000	3,056.0000	3.174	0	0	0
22/07/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,539.0000	3,445.0000	(2.656)	0	0	0
22/07/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,681.0000	1,770.0000	5.294	0	0	0
22/07/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	5,011.0000	5,105.0000	1.876	0	0	0
22/07/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	288.0000	344.0000	19.444	0	0	0
22/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,316.0000	2,409.0000	4.016	0	0	0
22/07/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,461.0000	6,555.0000	1.455	0	0	0
22/07/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
22/07/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,392.0000	1,299.0000	(6.681)	0	0	0
22/07/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,212.0000	3,305.0000	2.895	0	0	0
22/07/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,585.0000	1,673.0000	5.552	0	0	0
22/07/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,512.0000	3,605.0000	2.648	0	0	0
22/07/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,689.0000	3,595.0000	(2.548)	0	0	0
22/07/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/07/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/09/14	10.90	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
22/07/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	903.0000	816.0000	(9.635)	0	0	0
22/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,961.0000	5,055.0000	1.895	0	0	0
22/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
22/07/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,411.0000	6,505.0000	1.466	0	0	0
22/07/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	6,111.0000	6,205.0000	1.538	0	0	0
22/07/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,362.0000	3,455.0000	2.766	0	0	0
22/07/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,119.0000	2,211.0000	4.342	0	0	0
22/07/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,539.0000	2,445.0000	(3.702)	0	0	0
22/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,012.0000	3,106.0000	3.121	0	0	0
22/07/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,412.0000	3,505.0000	2.726	0	0	0
22/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,162.0000	3,255.0000	2.941	0	0	0
22/07/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,511.0000	6,605.0000	1.444	0	0	0
22/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,689.0000	2,595.0000	(3.496)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,243.0000	1,151.0000	(7.401)	0	0	0
22/07/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,311.0000	6,405.0000	1.489	0	0	0
22/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	27.0000	38.0000	40.741	0	0	0
22/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	766.0000	683.0000	(10.836)	0	0	0
22/07/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,040.0000	1,946.0000	(4.608)	0	0	0
22/07/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,989.0000	3,895.0000	(2.356)	0	0	0
22/07/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	13.80	Put	Currency Future	0.0000	6,005.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,016.0000	1,100.0000	8.268	0	0	0
22/07/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	6,211.0000	6,305.0000	1.513	0	0	0
22/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,961.0000	4,055.0000	2.373	0	0	0
22/07/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,489.0000	2,395.0000	(3.777)	0	0	0
22/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	0.0000	244.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,489.0000	3,395.0000	(2.694)	0	0	0
22/07/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	2,789.0000	2,695.0000	(3.370)	0	0	0
22/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	0.0000	249.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,639.0000	2,545.0000	(3.562)	0	0	0
22/07/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	1,790.0000	1,697.0000	(5.196)	0	0	0
22/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	0.0000	1,003.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,611.0000	4,705.0000	2.039	0	0	0
22/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,361.0000	4,455.0000	2.155	0	0	0
22/07/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	0.0000	1,996.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,612.0000	3,705.0000	2.575	0	0	0
22/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	0.0000	3,995.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,639.0000	3,545.0000	(2.583)	0	0	0
22/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,061.0000	6,155.0000	1.551	0	0	0
22/07/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	0.0000	2,995.0000	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
22/07/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,641.0000	1,547.0000	(5.728)	0	0	0
22/07/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,589.0000	2,495.0000	(3.631)	0	0	0
22/07/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,589.0000	3,495.0000	(2.619)	0	0	0
22/07/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14			Currency Future	8.0246	7.9313	(1.163)	8.0600	7.9500	40,587
22/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	204.0000	184.0000	(9.804)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	232.0000	209.0000	(9.914)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	201.0000	234.0000	16.418	0	0	0
22/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	907.0000	978.0000	7.828	0	0	0
22/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,634.0000	2,721.0000	3.303	0	0	0
22/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,902.0000	3,992.0000	2.307	0	0	0
22/07/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,148.0000	4,237.0000	2.146	0	0	0
22/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	283.0000	324.0000	14.488	0	0	0
22/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	676.0000	615.0000	(9.024)	0	0	0
22/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,725.0000	4,631.0000	(1.989)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	213.0000	192.0000	(9.859)	0	0	75
22/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	315.0000	284.0000	(9.841)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,333.0000	5,422.0000	1.669	0	0	0
22/07/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	410.0000	462.0000	12.683	0	0	0
22/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	789.0000	857.0000	8.619	0	0	0
22/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	345.0000	312.0000	(9.565)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	714.0000	779.0000	9.104	0	0	0
22/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	90.0000	80.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,689.0000	4,778.0000	1.898	0	0	0
22/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,234.0000	5,323.0000	1.700	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	188.0000	170.0000	(9.574)	0	0	0
22/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	189
22/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	570.0000	630.0000	10.526	0	0	0
22/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	640.0000	703.0000	9.844	0	0	0
22/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	775.0000	709.0000	(8.516)	0	0	13,513
22/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	9,530
22/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,114.0000	1,188.0000	6.643	0	0	0
22/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,640.0000	4,728.0000	1.897	0	0	0
22/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	605.0000	666.0000	10.083	0	0	0
22/07/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	150.0000	177.0000	18.000	0	0	0
22/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,419.0000	1,498.0000	5.567	0	0	0
22/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,085.0000	5,174.0000	1.750	0	0	0
22/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	558.0000	505.0000	(9.498)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,738.0000	1,647.0000	(5.236)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	135.0000	161.0000	19.259	0	0	0
22/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	536.0000	595.0000	11.007	0	0	0
22/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	144.0000	129.0000	(10.417)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,065.0000	2,149.0000	4.068	0	0	0
22/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,586.0000	2,672.0000	3.326	0	0	0
22/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	167.0000	151.0000	(9.581)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,558.0000	3,647.0000	2.501	0	0	0
22/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	43.0000	51.0000	18.605	0	0	0
22/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,225.0000	3,132.0000	(2.884)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	415.0000	375.0000	(9.639)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	196.0000	177.0000	(9.694)	0	0	13,513
22/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,218.0000	1,133.0000	(6.979)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	13.0000	16.0000	23.077	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	988.0000	1,061.0000	7.389	0	0	0
22/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	440.0000	494.0000	12.273	0	0	0
22/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,184.0000	5,273.0000	1.717	0	0	0
22/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,902.0000	3,992.0000	2.307	0	0	0
22/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	331.0000	375.0000	13.293	0	0	0
22/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,875.0000	2,963.0000	3.061	0	0	0
22/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	810.0000	742.0000	(8.395)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	361.0000	326.0000	(9.695)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	134.0000	120.0000	(10.448)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,490.0000	2,576.0000	3.454	0	0	0
22/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,784.0000	1,867.0000	4.652	0	0	0
22/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,558.0000	3,647.0000	2.501	0	0	0
22/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	330.0000	298.0000	(9.697)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,509.0000	1,589.0000	5.302	0	0	0
22/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,826.0000	2,914.0000	3.114	0	0	0
22/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,243.0000	1,319.0000	6.114	0	0	0
22/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,432.0000	5,522.0000	1.657	0	0	0
22/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,976.0000	2,883.0000	(3.125)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,586.0000	2,672.0000	3.326	0	0	0
22/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	109.0000	98.0000	(10.092)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,972.0000	3,060.0000	2.961	0	0	0
22/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	129.0000	116.0000	(10.078)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,778.0000	2,866.0000	3.168	0	0	0
22/07/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,475.0000	4,381.0000	(2.101)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	434.0000	393.0000	(9.447)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	288.0000	260.0000	(9.722)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	315.0000	284.0000	(9.841)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,788.0000	4,877.0000	1.859	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,361.0000	3,451.0000	2.678	0	0	0
22/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	23.0000	28.0000	21.739	0	0	0
22/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	714.0000	779.0000	9.104	0	0	0
22/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	124.0000	112.0000	(9.677)	0	0	3,000
22/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,554.0000	1,635.0000	5.212	0	0	0
22/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,206.0000	2,291.0000	3.853	0	0	0
22/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,295.0000	4,384.0000	2.072	0	0	0
22/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	1,109
22/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,600.0000	1,681.0000	5.063	0	0	0
22/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	867.0000	937.0000	8.074	0	0	0
22/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,826.0000	2,914.0000	3.114	0	0	0
22/07/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,951.0000	4,042.0000	2.303	0	0	0
22/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,295.0000	4,384.0000	2.072	0	0	0
22/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	948.0000	1,019.0000	7.489	0	0	0
22/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	120.0000	108.0000	(10.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	10,100
22/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,541.0000	4,630.0000	1.960	0	0	0
22/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	867.0000	937.0000	8.074	0	0	0
22/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,526.0000	7,619.0000	1.236	0	0	0
22/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	531.0000	481.0000	(9.416)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	9,605
22/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,072.0000	1,146.0000	6.903	0	0	0
22/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,538.0000	2,624.0000	3.388	0	0	0
22/07/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	307.0000	349.0000	13.681	0	0	0
22/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,114.0000	1,188.0000	6.643	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,215.0000	3,304.0000	2.768	0	0	0
22/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	615.0000	558.0000	(9.268)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,731.0000	5,821.0000	1.570	0	0	0
22/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,640.0000	4,728.0000	1.897	0	0	0
22/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,127.0000	1,044.0000	(7.365)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	378.0000	342.0000	(9.524)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	276.0000	249.0000	(9.783)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	204.0000	184.0000	(9.804)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	129.0000	116.0000	(10.078)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,099.0000	4,188.0000	2.171	0	0	0
22/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,830.0000	1,913.0000	4.536	0	0	0
22/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,206.0000	2,291.0000	3.853	0	0	0
22/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
22/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	503.0000	560.0000	11.332	0	0	0
22/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	361.0000	326.0000	(9.695)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	640.0000	703.0000	9.844	0	0	0
22/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,030.0000	1,103.0000	7.087	0	0	0
22/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,554.0000	1,635.0000	5.212	0	0	0
22/07/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,607.0000	3,697.0000	2.495	0	0	0
22/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,035.0000	5,124.0000	1.768	0	0	0
22/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	751.0000	817.0000	8.788	0	0	0
22/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	382.0000	431.0000	12.827	0	0	0
22/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,924.0000	2,008.0000	4.366	0	0	0
22/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,508.0000	3,598.0000	2.566	0	0	0
22/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	382.0000	431.0000	12.827	0	0	0
22/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	242.0000	218.0000	(9.917)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,277.0000	7,369.0000	1.264	0	0	0
22/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	536.0000	595.0000	11.007	0	0	0
22/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	907.0000	978.0000	7.828	0	0	0
22/07/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,393.0000	4,482.0000	2.026	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,030.0000	6,120.0000	1.493	0	0	0
22/07/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	505.0000	457.0000	(9.505)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	558.0000	505.0000	(9.498)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,229.0000	2,137.0000	(4.127)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	264.0000	238.0000	(9.848)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,159.0000	2,243.0000	3.891	0	0	0
22/07/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	108.0000	130.0000	20.370	0	0	0
22/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,333.0000	5,422.0000	1.669	0	0	0
22/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	52.0000	63.0000	21.154	0	0	0
22/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	396.0000	358.0000	(9.596)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,112.0000	2,196.0000	3.977	0	0	0
22/07/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	586.0000	531.0000	(9.386)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,127.0000	1,044.0000	(7.365)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	471.0000	527.0000	11.890	0	0	0
22/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	457.0000	412.0000	(9.847)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	232.0000	209.0000	(9.914)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	288.0000	260.0000	(9.722)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	188.0000	170.0000	(9.574)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,001.0000	4,090.0000	2.224	0	0	0
22/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	283.0000	324.0000	14.488	0	0	0
22/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	99.0000	89.0000	(10.101)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,313.0000	3,402.0000	2.686	0	0	0
22/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,300.0000	2,385.0000	3.696	0	0	0
22/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,986.0000	5,075.0000	1.785	0	0	0
22/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	301.0000	272.0000	(9.635)	0	0	247
22/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,646.0000	1,727.0000	4.921	0	0	0
22/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	99.0000	89.0000	(10.101)	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
22/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,344.0000	4,433.0000	2.049	0	0	0
22/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,330.0000	1,408.0000	5.865	0	0	0
22/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,924.0000	2,008.0000	4.366	0	0	0
22/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,681.0000	5,771.0000	1.584	0	0	0
22/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,781.0000	5,871.0000	1.557	0	0	0
22/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,837.0000	4,926.0000	1.840	0	0	0
22/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	883.0000	812.0000	(8.041)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	677.0000	741.0000	9.453	0	0	0
22/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,971.0000	2,055.0000	4.262	0	0	0
22/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	196.0000	177.0000	(9.694)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,085.0000	5,174.0000	1.750	0	0	0
22/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,656.0000	3,746.0000	2.462	0	0	0
22/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,498.0000	1,409.0000	(5.941)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,020.0000	3,109.0000	2.947	0	0	0
22/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	121.0000	145.0000	19.835	0	0	0
22/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	741.0000	676.0000	(8.772)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,031.0000	1,939.0000	(4.530)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	11,110
22/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,705.0000	3,795.0000	2.429	0	0	0
22/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	846.0000	776.0000	(8.274)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	166.0000	195.0000	17.470	0	0	0
22/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,072.0000	1,146.0000	6.903	0	0	0
22/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,310.0000	1,223.0000	(6.641)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
22/07/2009	\$ / R 2009/12/14	15.40	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
22/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	222.0000	200.0000	(9.910)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,887.0000	4,976.0000	1.821	0	0	0
22/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
22/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	605.0000	666.0000	10.083	0	0	0
22/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	242.0000	218.0000	(9.917)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,156.0000	1,232.0000	6.574	0	0	0
22/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,253.0000	2,338.0000	3.773	0	0	0
22/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,197.0000	4,286.0000	2.121	0	0	0
22/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,263.0000	1,178.0000	(6.730)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,026.0000	2,933.0000	(3.073)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,130.0000	2,038.0000	(4.319)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	264.0000	238.0000	(9.848)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	181.0000	163.0000	(9.945)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,677.0000	2,584.0000	(3.474)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,227.0000	7,319.0000	1.273	0	0	0
22/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,927.0000	7,020.0000	1.343	0	0	0
22/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,018.0000	2,102.0000	4.163	0	0	0
22/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	58.0000	72.0000	24.138	0	0	0
22/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,376.0000	7,469.0000	1.261	0	0	0
22/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,395.0000	2,481.0000	3.591	0	0	0
22/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,730.0000	2,817.0000	3.187	0	0	0
22/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,593.0000	1,503.0000	(5.650)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	253.0000	228.0000	(9.881)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,482.0000	5,572.0000	1.642	0	0	0
22/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,313.0000	3,402.0000	2.686	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	102.0000	92.0000	(9.804)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,492.0000	4,580.0000	1.959	0	0	0
22/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,577.0000	2,484.0000	(3.609)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,082.0000	1,003.0000	(7.301)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	828.0000	896.0000	8.213	0	0	0
22/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	161.0000	145.0000	(9.938)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,877.0000	1,960.0000	4.422	0	0	0
22/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	261.0000	300.0000	14.943	0	0	0
22/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,880.0000	5,970.0000	1.531	0	0	0
22/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,286.0000	1,364.0000	6.065	0	0	0
22/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,582.0000	5,671.0000	1.594	0	0	0
22/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	261.0000	300.0000	14.943	0	0	0
22/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	52.0000	63.0000	21.154	0	0	0
22/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,578.0000	6,670.0000	1.399	0	0	0
22/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	330.0000	298.0000	(9.697)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,442.0000	4,531.0000	2.004	0	0	0
22/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	789.0000	857.0000	8.619	0	0	0
22/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,069.0000	3,157.0000	2.867	0	0	0
22/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,410.0000	3,500.0000	2.639	0	0	0
22/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	47.0000	57.0000	21.277	0	0	0
22/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,180.0000	2,087.0000	(4.266)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,253.0000	2,338.0000	3.773	0	0	0
22/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,172.0000	1,088.0000	(7.167)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,675.0000	3,582.0000	(2.531)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,692.0000	1,773.0000	4.787	0	0	0
22/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	586.0000	531.0000	(9.386)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,327.0000	7,419.0000	1.256	0	0	0
22/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,425.0000	3,332.0000	(2.715)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,283.0000	5,373.0000	1.704	0	0	0
22/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	645.0000	586.0000	(9.147)	0	0	0
22/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,176.0000	3,082.0000	(2.960)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,575.0000	3,482.0000	(2.601)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	457.0000	412.0000	(9.847)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	220.0000	255.0000	15.909	0	0	0
22/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
22/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	213.0000	192.0000	(9.859)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,330.0000	1,408.0000	5.865	0	0	0
22/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,777.0000	6,870.0000	1.372	0	0	0
22/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	149.0000	134.0000	(10.067)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,853.0000	3,943.0000	2.336	0	0	0
22/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,528.0000	6,620.0000	1.409	0	0	0
22/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,419.0000	1,498.0000	5.567	0	0	0
22/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,590.0000	4,679.0000	1.939	0	0	0
22/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	440.0000	494.0000	12.273	0	0	0
22/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,075.0000	3,981.0000	(2.307)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,126.0000	8,219.0000	1.144	0	0	0
22/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,803.0000	3,894.0000	2.393	0	0	0
22/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	415.0000	375.0000	(9.639)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,930.0000	6,020.0000	1.518	0	0	0
22/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	144.0000	129.0000	(10.417)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,923.0000	3,011.0000	3.011	0	0	0
22/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	988.0000	1,061.0000	7.389	0	0	0
22/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,375.0000	1,453.0000	5.673	0	0	0
22/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,126.0000	3,032.0000	(3.007)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
22/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,069.0000	3,157.0000	2.867	0	0	0
22/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,826.0000	2,733.0000	(3.291)	0	0	0
22/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,077.0000	7,169.0000	1.300	0	0	0
22/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	253.0000	228.0000	(9.881)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,264.0000	3,353.0000	2.727	0	0	0
22/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	261.0000	300.0000	14.943	0	0	0
22/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,825.0000	3,732.0000	(2.431)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,279.0000	2,186.0000	(4.081)	0	0	0
22/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,877.0000	6,970.0000	1.352	0	0	0
22/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	828.0000	896.0000	8.213	0	0	0
22/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,050.0000	4,139.0000	2.198	0	0	0
22/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,246.0000	4,335.0000	2.096	0	0	0
22/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,428.0000	2,335.0000	(3.830)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,803.0000	3,894.0000	2.393	0	0	0
22/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,030.0000	1,103.0000	7.087	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,727.0000	6,820.0000	1.382	0	0	0
22/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,176.0000	8,269.0000	1.137	0	0	0
22/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,641.0000	1,551.0000	(5.484)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,875.0000	3,782.0000	(2.400)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,026.0000	8,119.0000	1.159	0	0	0
22/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,627.0000	2,534.0000	(3.540)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,876.0000	2,783.0000	(3.234)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,853.0000	3,943.0000	2.336	0	0	0
22/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,631.0000	5,721.0000	1.598	0	0	0
22/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,226.0000	8,319.0000	1.131	0	0	0
22/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
22/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	85.0000	104.0000	22.353	0	0	0
22/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,682.0000	2,769.0000	3.244	0	0	0
22/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,117.0000	3,206.0000	2.855	0	0	0
22/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,656.0000	3,746.0000	2.462	0	0	0
22/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	921.0000	848.0000	(7.926)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,625.0000	3,532.0000	(2.566)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	960.0000	885.0000	(7.813)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,450.0000	1,362.0000	(6.069)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
22/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
22/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,980.0000	6,070.0000	1.505	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,835.0000	1,744.0000	(4.959)	0	0	0
22/07/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	7,926.0000	8,019.0000	1.173	0	0	0
22/07/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/07/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	708.0000	645.0000	(8.898)	0	0	0
22/07/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,884.0000	1,792.0000	(4.883)	0	0	0
22/07/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
22/07/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
22/07/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,179.0000	6,270.0000	1.473	0	0	0
22/07/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,275.0000	3,182.0000	(2.840)	0	0	0
22/07/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,229.0000	6,320.0000	1.461	0	0	0
22/07/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,464.0000	1,544.0000	5.464	0	0	0
22/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	586.0000	531.0000	(9.386)	0	0	0
22/07/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,786.0000	1,695.0000	(5.095)	0	0	0
22/07/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	96.0000	117.0000	21.875	0	0	0
22/07/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,442.0000	2,529.0000	3.563	0	0	0
22/07/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	138.0000	125.0000	(9.420)	0	0	0
22/07/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
22/07/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
22/07/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,347.0000	2,433.0000	3.664	0	0	0
22/07/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,383.0000	5,472.0000	1.653	0	0	0
22/07/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
22/07/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	66.0000	81.0000	22.727	0	0	0
22/07/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
22/07/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,018.0000	2,102.0000	4.163	0	0	0
22/07/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,775.0000	3,682.0000	(2.464)	0	0	0
22/07/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,276.0000	8,369.0000	1.124	0	0	0
22/07/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/07/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/07/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,788.0000	4,877.0000	1.859	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,754.0000	3,844.0000	2.397	0	0	0
22/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,727.0000	2,634.0000	(3.410)	0	0	0
22/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,378.0000	6,470.0000	1.442	0	0	0
22/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,127.0000	7,219.0000	1.291	0	0	0
22/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,936.0000	5,025.0000	1.803	0	0	0
22/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	96.0000	117.0000	21.875	0	0	0
22/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
22/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,532.0000	5,621.0000	1.609	0	0	0
22/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,777.0000	2,683.0000	(3.385)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,376.0000	8,469.0000	1.110	0	0	0
22/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	921.0000	848.0000	(7.926)	0	0	0
22/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,159.0000	2,243.0000	3.891	0	0	0
22/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,725.0000	3,632.0000	(2.497)	0	0	0
22/07/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,279.0000	6,370.0000	1.449	0	0	0
22/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,344.0000	4,433.0000	2.049	0	0	0
22/07/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,166.0000	3,255.0000	2.811	0	0	0
22/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,837.0000	4,926.0000	1.840	0	0	0
22/07/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	240.0000	277.0000	15.417	0	0	0
22/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
22/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	356.0000	403.0000	13.202	0	0	0
22/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	481.0000	434.0000	(9.771)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
22/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,428.0000	6,520.0000	1.431	0	0	0
22/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	167.0000	151.0000	(9.581)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,378.0000	2,285.0000	(3.911)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,243.0000	1,319.0000	6.114	0	0	0
22/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,403.0000	1,315.0000	(6.272)	0	0	0
22/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,099.0000	4,188.0000	2.171	0	0	0
22/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,375.0000	3,282.0000	(2.756)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,528.0000	2,435.0000	(3.679)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,525.0000	3,432.0000	(2.638)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	7,976.0000	8,069.0000	1.166	0	0	0
22/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,041.0000	963.0000	(7.493)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	4,025.0000	3,931.0000	(2.335)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,426.0000	8,519.0000	1.104	0	0	0
22/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,459.0000	3,549.0000	2.602	0	0	0
22/07/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/07/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,982.0000	1,890.0000	(4.642)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
22/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,827.0000	6,920.0000	1.362	0	0	0
22/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,129.0000	6,220.0000	1.485	0	0	0
22/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,690.0000	1,599.0000	(5.385)	0	0	0
22/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,975.0000	3,881.0000	(2.365)	0	0	0
22/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,081.0000	1,988.0000	(4.469)	0	0	0
22/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,545.0000	1,456.0000	(5.761)	0	0	0
22/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,076.0000	2,983.0000	(3.023)	0	0	0
22/07/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,476.0000	8,569.0000	1.097	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,478.0000	6,570.0000	1.420	0	0	0
22/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	183.0000	214.0000	16.940	0	0	0
22/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/07/2009	\$ / R 2010/03/15			Currency Future	8.1596	8.0660	(1.147)	8.1500	8.1100	126
22/07/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	559.0000	518.0000	(7.335)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	471.0000	437.0000	(7.219)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	580.0000	537.0000	(7.414)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,160.0000	2,241.0000	3.750	0	0	0
22/07/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	123.0000	114.0000	(7.317)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	126.0000	116.0000	(7.937)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
22/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,501.0000	7,592.0000	1.213	0	0	0
22/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,910.0000	3,999.0000	2.276	0	0	0
22/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	440.0000	408.0000	(7.273)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	219.0000	203.0000	(7.306)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	108.0000	100.0000	(7.407)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,764.0000	3,853.0000	2.365	0	0	0
22/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,854.0000	2,939.0000	2.978	0	0	0
22/07/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	678.0000	736.0000	8.555	0	0	0
22/07/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	781.0000	842.0000	7.810	0	0	0
22/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,709.0000	1,787.0000	4.564	0	0	0
22/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,996.0000	3,082.0000	2.870	0	0	0
22/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,330.0000	3,417.0000	2.613	0	0	0
22/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,200.0000	1,271.0000	5.917	0	0	0
22/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,282.0000	3,369.0000	2.651	0	0	0
22/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,949.0000	3,034.0000	2.882	0	0	0
22/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,475.0000	5,566.0000	1.662	0	0	0
22/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,738.0000	4,827.0000	1.878	0	0	0
22/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	187.0000	174.0000	(6.952)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	238.0000	221.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	895.0000	834.0000	(6.816)	0	0	0
22/07/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,253.0000	7,344.0000	1.255	0	0	0
22/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	487.0000	452.0000	(7.187)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,978.0000	2,058.0000	4.044	0	0	0
22/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,282.0000	3,369.0000	2.651	0	0	0
22/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,578.0000	1,655.0000	4.880	0	0	0
22/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,820.0000	5,911.0000	1.564	0	0	0
22/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	129.0000	120.0000	(6.977)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,836.0000	4,925.0000	1.840	0	0	0
22/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	236.0000	268.0000	13.559	0	0	0
22/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,887.0000	1,967.0000	4.240	0	0	0
22/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,523.0000	3,610.0000	2.469	0	0	0
22/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,527.0000	2,610.0000	3.285	0	0	0
22/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	197.0000	183.0000	(7.107)	0	0	28,101
22/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	711.0000	771.0000	8.439	0	0	0
22/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	309.0000	287.0000	(7.120)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,902.0000	2,987.0000	2.929	0	0	0
22/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,228.0000	5,319.0000	1.741	0	0	0
22/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	275.0000	310.0000	12.727	0	0	0
22/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	28,101
22/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	174.0000	161.0000	(7.471)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	111.0000	103.0000	(7.207)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	834.0000	776.0000	(6.954)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,201.0000	4,290.0000	2.119	0	0	0
22/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,091.0000	3,177.0000	2.782	0	0	0
22/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,028.0000	961.0000	(6.518)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	540.0000	501.0000	(7.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	144.0000	133.0000	(7.639)	0	0	0
22/07/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	202.0000	188.0000	(6.931)	0	0	0
22/07/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	152.0000	140.0000	(7.895)	0	0	0
22/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	300.0000	278.0000	(7.333)	0	0	0
22/07/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	504.0000	467.0000	(7.341)	0	0	0
22/07/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	426.0000	395.0000	(7.277)	0	0	0
22/07/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	581.0000	635.0000	9.294	0	0	0
22/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,114.0000	2,195.0000	3.832	0	0	0
22/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,342.0000	2,424.0000	3.501	0	0	0
22/07/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,323.0000	1,396.0000	5.518	0	0	0
22/07/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	291.0000	270.0000	(7.216)	0	0	17,961
22/07/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	244.0000	227.0000	(6.967)	0	0	0
22/07/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	152.0000	140.0000	(7.895)	0	0	0
22/07/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,081.0000	5,171.0000	1.771	0	0	0
22/07/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	165.0000	152.0000	(7.879)	0	0	0
22/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	225.0000	209.0000	(7.111)	0	0	0
22/07/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,281.0000	1,354.0000	5.699	0	0	0
22/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,535.0000	1,611.0000	4.951	0	0	0
22/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	170.0000	157.0000	(7.647)	0	0	0
22/07/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,251.0000	2,332.0000	3.598	0	0	0
22/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,620.0000	2,704.0000	3.206	0	0	0
22/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,206.0000	2,286.0000	3.626	0	0	0
22/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,665.0000	1,743.0000	4.685	0	0	0
22/07/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	746.0000	806.0000	8.043	0	0	0
22/07/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	816.0000	879.0000	7.721	0	0	0
22/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
22/07/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	161.0000	148.0000	(8.075)	0	0	0
22/07/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	329.0000	305.0000	(7.295)	0	0	0
22/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	156.0000	144.0000	(7.692)	0	0	0
22/07/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	30.0000	36.0000	20.000	0	0	0
22/07/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	168.0000	195.0000	16.071	0	0	0
22/07/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	645.0000	701.0000	8.682	0	0	0
22/07/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	852.0000	916.0000	7.512	0	0	0
22/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,342.0000	2,424.0000	3.501	0	0	0
22/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	129.0000	120.0000	(6.977)	0	0	0
22/07/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,297.0000	2,378.0000	3.526	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	282.0000	262.0000	(7.092)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	550.0000	602.0000	9.455	0	0	0
22/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,297.0000	2,378.0000	3.526	0	0	0
22/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,573.0000	5,664.0000	1.633	0	0	0
22/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,119.0000	1,189.0000	6.256	0	0	0
22/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	455.0000	422.0000	(7.253)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	101.0000	93.0000	(7.921)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,240.0000	1,312.0000	5.806	0	0	0
22/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,214.0000	3,121.0000	(2.894)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,854.0000	2,939.0000	2.978	0	0	0
22/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,620.0000	2,704.0000	3.206	0	0	0
22/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	170.0000	157.0000	(7.647)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,666.0000	2,750.0000	3.151	0	0	0
22/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,160.0000	2,241.0000	3.750	0	0	0
22/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,713.0000	2,798.0000	3.133	0	0	0
22/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	213.0000	198.0000	(7.042)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	864.0000	805.0000	(6.829)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	412.0000	382.0000	(7.282)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	225.0000	209.0000	(7.111)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,434.0000	2,517.0000	3.410	0	0	0
22/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,753.0000	1,832.0000	4.507	0	0	0
22/07/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	319.0000	296.0000	(7.210)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	255.0000	289.0000	13.333	0	0	0
22/07/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,510.0000	4,416.0000	(2.084)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,665.0000	1,743.0000	4.685	0	0	0
22/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,445.0000	4,534.0000	2.002	0	0	0
22/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	350.0000	325.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,527.0000	2,610.0000	3.285	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,069.0000	2,150.0000	3.915	0	0	0
22/07/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
22/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,790.0000	1,702.0000	(4.916)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,223.0000	2,131.0000	(4.139)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,217.0000	1,139.0000	(6.409)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,041.0000	1,109.0000	6.532	0	0	0
22/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,760.0000	2,845.0000	3.080	0	0	0
22/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,861.0000	3,950.0000	2.305	0	0	0
22/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,396.0000	4,485.0000	2.025	0	0	0
22/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
22/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,115.0000	3,022.0000	(2.986)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,996.0000	3,082.0000	2.870	0	0	0
22/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,016.0000	2,922.0000	(3.117)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,385.0000	1,303.0000	(5.921)	0	0	0
22/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,760.0000	4,666.0000	(1.975)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/07/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,426.0000	3,514.0000	2.569	0	0	0
22/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	120.0000	111.0000	(7.500)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,764.0000	3,853.0000	2.365	0	0	0
22/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,787.0000	4,876.0000	1.859	0	0	0
22/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,561.0000	1,476.0000	(5.445)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	75.0000	87.0000	16.000	0	0	0
22/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	90.0000	104.0000	15.556	0	0	0
22/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,125.0000	2,032.0000	(4.376)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	889.0000	953.0000	7.199	0	0	0
22/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,959.0000	4,047.0000	2.223	0	0	0
22/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	183.0000	170.0000	(7.104)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,542.0000	4,631.0000	1.959	0	0	0
22/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	697.0000	646.0000	(7.317)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
22/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	15.0000	16.0000	6.667	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
22/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,234.0000	3,321.0000	2.690	0	0	0
22/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,425.0000	5,516.0000	1.677	0	0	0
22/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,018.0000	6,109.0000	1.512	0	0	0
22/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,023.0000	2,104.0000	4.004	0	0	0
22/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,300.0000	1,220.0000	(6.154)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,573.0000	2,657.0000	3.265	0	0	0
22/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	51.0000	60.0000	17.647	0	0	0
22/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	521.0000	571.0000	9.597	0	0	0
22/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,369.0000	3,456.0000	2.582	0	0	0
22/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	387.0000	430.0000	11.111	0	0	0
22/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,709.0000	1,787.0000	4.564	0	0	0
22/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,044.0000	3,130.0000	2.825	0	0	0
22/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	274.0000	254.0000	(7.299)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,885.0000	4,975.0000	1.842	0	0	0
22/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,250.0000	4,339.0000	2.094	0	0	0
22/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,264.0000	3,171.0000	(2.849)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,065.0000	2,972.0000	(3.034)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	103.0000	96.0000	(6.796)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,327.0000	5,417.0000	1.690	0	0	0
22/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,314.0000	3,220.0000	(2.836)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,463.0000	3,369.0000	(2.714)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	399.0000	369.0000	(7.519)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	329.0000	305.0000	(7.295)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	219.0000	203.0000	(7.306)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	187.0000	174.0000	(6.952)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,388.0000	2,470.0000	3.434	0	0	0
22/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,007.0000	4,096.0000	2.221	0	0	0
22/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,119.0000	1,189.0000	6.256	0	0	0
22/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,978.0000	2,058.0000	4.044	0	0	0
22/07/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,365.0000	1,438.0000	5.348	0	0	0
22/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	148.0000	136.0000	(8.108)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	17,961
22/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,139.0000	3,225.0000	2.740	0	0	0
22/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,716.0000	3,804.0000	2.368	0	0	0
22/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,159.0000	1,230.0000	6.126	0	0	0
22/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,449.0000	1,524.0000	5.176	0	0	0
22/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	117.0000	135.0000	15.385	0	0	0
22/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	156.0000	144.0000	(7.692)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	140.0000	129.0000	(7.857)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	133.0000	123.0000	(7.519)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,807.0000	2,892.0000	3.028	0	0	0
22/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,130.0000	5,220.0000	1.754	0	0	0
22/07/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,032.0000	5,122.0000	1.789	0	0	0
22/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	259.0000	240.0000	(7.336)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,176.0000	1,101.0000	(6.378)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,480.0000	2,563.0000	3.347	0	0	0
22/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,619.0000	3,707.0000	2.432	0	0	0
22/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
22/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,187.0000	3,273.0000	2.698	0	0	0
22/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,449.0000	1,524.0000	5.176	0	0	0
22/07/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,153.0000	4,241.0000	2.119	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,771.0000	5,862.0000	1.577	0	0	0
22/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	266.0000	247.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,076.0000	1,984.0000	(4.432)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,807.0000	2,892.0000	3.028	0	0	0
22/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,524.0000	5,615.0000	1.647	0	0	0
22/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,743.0000	1,656.0000	(4.991)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,983.0000	5,073.0000	1.806	0	0	0
22/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	62.0000	73.0000	17.742	0	0	0
22/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,492.0000	1,567.0000	5.027	0	0	0
22/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	133.0000	123.0000	(7.519)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,002.0000	1,069.0000	6.687	0	0	0
22/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	34.0000	40.0000	17.647	0	0	0
22/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	749.0000	695.0000	(7.210)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,378.0000	3,465.0000	2.575	0	0	0
22/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	340.0000	379.0000	11.471	0	0	0
22/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,562.0000	3,469.0000	(2.611)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	386.0000	358.0000	(7.254)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	251.0000	233.0000	(7.171)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,069.0000	2,150.0000	3.915	0	0	0
22/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	174.0000	161.0000	(7.471)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	244.0000	227.0000	(6.967)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,718.0000	2,625.0000	(3.422)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	178.0000	166.0000	(6.742)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	259.0000	240.0000	(7.336)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,842.0000	1,922.0000	4.343	0	0	0
22/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	165.0000	152.0000	(7.879)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	927.0000	865.0000	(6.688)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,932.0000	2,013.0000	4.193	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	200.0000	230.0000	15.000	0	0	0
22/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,591.0000	4,680.0000	1.939	0	0	0
22/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	218.0000	249.0000	14.220	0	0	0
22/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	926.0000	992.0000	7.127	0	0	0
22/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,407.0000	1,481.0000	5.259	0	0	0
22/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	362.0000	335.0000	(7.459)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,712.0000	3,618.0000	(2.532)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,961.0000	3,868.0000	(2.348)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,573.0000	2,657.0000	3.265	0	0	0
22/07/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,668.0000	3,755.0000	2.372	0	0	0
22/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,278.0000	5,368.0000	1.705	0	0	0
22/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,206.0000	2,286.0000	3.626	0	0	0
22/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	184.0000	212.0000	15.217	0	0	0
22/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/07/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	373.0000	346.0000	(7.239)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,621.0000	1,699.0000	4.812	0	0	0
22/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	178.0000	166.0000	(6.742)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,114.0000	2,195.0000	3.832	0	0	0
22/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
22/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	960.0000	896.0000	(6.667)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,753.0000	1,832.0000	4.507	0	0	0
22/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	993.0000	928.0000	(6.546)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	207.0000	193.0000	(6.763)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,672.0000	5,763.0000	1.604	0	0	0
22/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	192.0000	179.0000	(6.771)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,044.0000	3,130.0000	2.825	0	0	0
22/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,837.0000	1,749.0000	(4.790)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	101.0000	93.0000	(7.921)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,240.0000	1,312.0000	5.806	0	0	0
22/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,870.0000	5,961.0000	1.550	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,767.0000	2,674.0000	(3.361)	0	0	0
22/07/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
22/07/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	412.0000	456.0000	10.680	0	0	0
22/07/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,817.0000	2,724.0000	(3.301)	0	0	0
22/07/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	231.0000	215.0000	(6.926)	0	0	0
22/07/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,091.0000	3,177.0000	2.782	0	0	0
22/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	300.0000	278.0000	(7.333)	0	0	0
22/07/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,234.0000	3,321.0000	2.690	0	0	0
22/07/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,762.0000	3,668.0000	(2.499)	0	0	0
22/07/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	438.0000	483.0000	10.274	0	0	0
22/07/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,080.0000	1,149.0000	6.389	0	0	0
22/07/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	103.0000	96.0000	(6.796)	0	0	0
22/07/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
22/07/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	648.0000	599.0000	(7.562)	0	0	0
22/07/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	672.0000	622.0000	(7.440)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
22/07/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,966.0000	2,873.0000	(3.136)	0	0	0
22/07/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
22/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,250.0000	4,339.0000	2.094	0	0	0
22/07/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	5,969.0000	6,060.0000	1.525	0	0	0
22/07/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/07/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	339.0000	315.0000	(7.080)	0	0	0
22/07/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
22/07/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	282.0000	262.0000	(7.092)	0	0	0
22/07/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,716.0000	3,804.0000	2.368	0	0	0
22/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,535.0000	1,611.0000	4.951	0	0	0
22/07/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,979.0000	1,889.0000	(4.548)	0	0	0
22/07/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,813.0000	3,901.0000	2.308	0	0	0
22/07/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
22/07/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
22/07/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	213.0000	198.0000	(7.042)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,215.0000	6,305.0000	1.448	0	0	0
22/07/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/07/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/07/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
22/07/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	197.0000	183.0000	(7.107)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,948.0000	8,040.0000	1.158	0	0	0
22/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,472.0000	1,389.0000	(5.639)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	964.0000	1,030.0000	6.846	0	0	0
22/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	805.0000	748.0000	(7.081)	0	0	0
22/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,412.0000	6,502.0000	1.404	0	0	0
22/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,330.0000	3,417.0000	2.613	0	0	0
22/07/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,798.0000	1,877.0000	4.394	0	0	0
22/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	296.0000	332.0000	12.162	0	0	0
22/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,179.0000	5,270.0000	1.757	0	0	0
22/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	266.0000	247.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,934.0000	5,024.0000	1.824	0	0	0
22/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
22/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,407.0000	1,481.0000	5.259	0	0	0
22/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,887.0000	1,967.0000	4.240	0	0	0
22/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,612.0000	3,519.0000	(2.575)	0	0	0
22/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,347.0000	4,436.0000	2.047	0	0	0
22/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,322.0000	2,229.0000	(4.005)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	107.0000	123.0000	14.953	0	0	0
22/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,760.0000	2,845.0000	3.080	0	0	0
22/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,523.0000	3,610.0000	2.469	0	0	0
22/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,323.0000	1,396.0000	5.518	0	0	0
22/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,619.0000	2,526.0000	(3.551)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,099.0000	1,029.0000	(6.369)	0	0	0
22/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,446.0000	8,538.0000	1.089	0	0	0
22/07/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	602.0000	556.0000	(7.641)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,811.0000	3,718.0000	(2.440)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	140.0000	163.0000	16.429	0	0	0
22/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,376.0000	5,467.0000	1.693	0	0	0
22/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	492.0000	540.0000	9.756	0	0	0
22/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,651.0000	1,565.0000	(5.209)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	0.0000	6,010.0000	100.000	0	0	0
22/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,197.0000	8,289.0000	1.122	0	0	0
22/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	46.0000	55.0000	19.565	0	0	0
22/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
22/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	120.0000	111.0000	(7.500)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
22/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	625.0000	577.0000	(7.680)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
22/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
22/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
22/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,569.0000	2,476.0000	(3.620)	0	0	0
22/07/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,461.0000	6,552.0000	1.408	0	0	0
22/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,861.0000	3,768.0000	(2.409)	0	0	0
22/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,474.0000	3,562.0000	2.533	0	0	0
22/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	465.0000	511.0000	9.892	0	0	0
22/07/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,136.0000	1,065.0000	(6.250)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	42.0000	49.0000	16.667	0	0	0
22/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,264.0000	6,355.0000	1.453	0	0	0
22/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,396.0000	8,488.0000	1.096	0	0	0
22/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,571.0000	3,659.0000	2.464	0	0	0
22/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	202.0000	188.0000	(6.931)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,026.0000	1,937.0000	(4.393)	0	0	0
22/07/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	82.0000	95.0000	15.854	0	0	0
22/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,842.0000	1,922.0000	4.343	0	0	0
22/07/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,011.0000	3,917.0000	(2.344)	0	0	0
22/07/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,342.0000	1,261.0000	(6.036)	0	0	0
22/07/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	127.0000	149.0000	17.323	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
22/07/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,056.0000	4,144.0000	2.170	0	0	0
22/07/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,273.0000	2,180.0000	(4.092)	0	0	0
22/07/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,299.0000	4,387.0000	2.047	0	0	0
22/07/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
22/07/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,606.0000	1,521.0000	(5.293)	0	0	0
22/07/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,697.0000	1,611.0000	(5.068)	0	0	0
22/07/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
22/07/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,104.0000	4,193.0000	2.169	0	0	0
22/07/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,520.0000	2,427.0000	(3.690)	0	0	0
22/07/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
22/07/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,496.0000	8,588.0000	1.083	0	0	0
22/07/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/07/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
22/07/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/07/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	0.0000	26.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,297.0000	8,389.0000	1.109	0	0	0
22/07/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,511.0000	6,601.0000	1.382	0	0	0
22/07/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,668.0000	2,575.0000	(3.486)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/07/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,662.0000	3,569.0000	(2.540)	0	0	0
22/07/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	7,998.0000	8,090.0000	1.150	0	0	0
22/07/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/07/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
22/07/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,513.0000	3,419.0000	(2.676)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,313.0000	6,404.0000	1.441	0	0	0
22/07/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	0.0000	4,017.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,247.0000	8,339.0000	1.116	0	0	0
22/07/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	777.0000	721.0000	(7.207)	0	0	0
22/07/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,493.0000	4,583.0000	2.003	0	0	0
22/07/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	317.0000	355.0000	11.987	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,421.0000	2,328.0000	(3.841)	0	0	0
22/07/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,516.0000	1,432.0000	(5.541)	0	0	0
22/07/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
22/07/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	4,061.0000	3,967.0000	(2.315)	0	0	0
22/07/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/07/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,413.0000	3,320.0000	(2.725)	0	0	0
22/07/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,147.0000	8,239.0000	1.129	0	0	0
22/07/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,048.0000	8,139.0000	1.131	0	0	0
22/07/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	56.0000	66.0000	17.857	0	0	0
22/07/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	37.0000	45.0000	21.622	0	0	0
22/07/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,470.0000	2,377.0000	(3.765)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/07/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,067.0000	6,158.0000	1.500	0	0	0
22/07/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/07/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,166.0000	6,256.0000	1.460	0	0	0
22/07/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
22/07/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,867.0000	2,774.0000	(3.244)	0	0	0
22/07/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,884.0000	1,795.0000	(4.724)	0	0	0
22/07/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	0.0000	7,990.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/06/14			Currency Future	8.2932	8.1991	(1.135)	0.0000	0.0000	0
22/07/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	564.0000	528.0000	(6.383)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	468.0000	438.0000	(6.410)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,731.0000	1,805.0000	4.275	0	0	0
22/07/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	534.0000	500.0000	(6.367)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	412.0000	385.0000	(6.553)	0	0	0
22/07/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	353.0000	391.0000	10.765	0	0	0
22/07/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,856.0000	1,770.0000	(4.634)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	941.0000	1,001.0000	6.376	0	0	0
22/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,318.0000	1,386.0000	5.159	0	0	0
22/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	310.0000	290.0000	(6.452)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	373.0000	349.0000	(6.434)	0	0	2,557
22/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	324.0000	304.0000	(6.173)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,168.0000	2,246.0000	3.598	0	0	0
22/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,406.0000	4,493.0000	1.975	0	0	0
22/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,817.0000	1,891.0000	4.073	0	0	0
22/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,003.0000	944.0000	(5.882)	0	0	0
22/07/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,492.0000	7,583.0000	1.215	0	0	0
22/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,302.0000	3,208.0000	(2.847)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,774.0000	1,848.0000	4.171	0	0	0
22/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	115.0000	107.0000	(6.957)	0	0	0
22/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	168.0000	157.0000	(6.548)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,022.0000	4,108.0000	2.138	0	0	0
22/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,075.0000	3,158.0000	2.699	0	0	0
22/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	667.0000	624.0000	(6.447)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,974.0000	4,060.0000	2.164	0	0	0
22/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	946.0000	890.0000	(5.920)	0	0	0
22/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	62.0000	71.0000	14.516	0	0	0
22/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
22/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	673.0000	725.0000	7.727	0	0	0
22/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	29,153
22/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	705.0000	758.0000	7.518	0	0	0
22/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	175.0000	193.0000	10.286	0	0	0
22/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	648.0000	607.0000	(6.327)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,604.0000	1,676.0000	4.489	0	0	0
22/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	278.0000	261.0000	(6.115)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	310.0000	345.0000	11.290	0	0	0
22/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	183.0000	171.0000	(6.557)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,269.0000	1,193.0000	(5.989)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	347.0000	325.0000	(6.340)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	261.0000	245.0000	(6.130)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	392.0000	367.0000	(6.378)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
22/07/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	103.0000	96.0000	(6.796)	0	0	0
22/07/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
22/07/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	99.0000	92.0000	(7.071)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,399.0000	1,468.0000	4.932	0	0	0
22/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
22/07/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,244.0000	7,336.0000	1.270	0	0	0
22/07/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,132.0000	2,041.0000	(4.268)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	480.0000	449.0000	(6.458)	0	0	0
22/07/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	240.0000	223.0000	(7.083)	0	0	0
22/07/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,435.0000	2,514.0000	3.244	0	0	0
22/07/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,054.0000	2,961.0000	(3.045)	0	0	0
22/07/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
22/07/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,830.0000	3,916.0000	2.245	0	0	0
22/07/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	549.0000	514.0000	(6.375)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,087.0000	1,150.0000	5.796	0	0	0
22/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,346.0000	2,424.0000	3.325	0	0	0
22/07/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	229.0000	213.0000	(6.987)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	364.0000	341.0000	(6.319)	0	0	0
22/07/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/07/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,768.0000	5,858.0000	1.560	0	0	0
22/07/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,987.0000	5,075.0000	1.765	0	0	0
22/07/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	906.0000	965.0000	6.512	0	0	0
22/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,258.0000	2,335.0000	3.410	0	0	0
22/07/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	376.0000	415.0000	10.372	0	0	0
22/07/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,014.0000	6,104.0000	1.497	0	0	0
22/07/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
22/07/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	123.0000	115.0000	(6.504)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,125.0000	1,189.0000	5.689	0	0	0
22/07/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	919.0000	864.0000	(5.985)	0	0	0
22/07/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,636.0000	1,553.0000	(5.073)	0	0	0
22/07/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,310.0000	4,397.0000	2.019	0	0	0
22/07/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/07/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	613.0000	574.0000	(6.362)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	596.0000	558.0000	(6.376)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	444.0000	416.0000	(6.306)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,262.0000	4,348.0000	2.018	0	0	0
22/07/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	165.0000	154.0000	(6.667)	0	0	0
22/07/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,890.0000	2,971.0000	2.803	0	0	0
22/07/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,104.0000	3,010.0000	(3.028)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,201.0000	1,267.0000	5.495	0	0	0
22/07/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	105.0000	97.0000	(7.619)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,521.0000	1,592.0000	4.668	0	0	0
22/07/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,122.0000	3,205.0000	2.659	0	0	0
22/07/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,947.0000	2,023.0000	3.903	0	0	0
22/07/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	93.0000	104.0000	11.828	0	0	0
22/07/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,793.0000	4,699.0000	(1.961)	0	0	0
22/07/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	134.0000	149.0000	11.194	0	0	0
22/07/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	803.0000	859.0000	6.974	0	0	0
22/07/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	290.0000	272.0000	(6.207)	0	0	0
22/07/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,159.0000	1,093.0000	(5.695)	0	0	0
22/07/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
22/07/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	580.0000	543.0000	(6.379)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	339.0000	318.0000	(6.195)	0	0	0
22/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,035.0000	2,112.0000	3.784	0	0	0
22/07/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	977.0000	1,037.0000	6.141	0	0	0
22/07/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	613.0000	662.0000	7.993	0	0	0
22/07/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	402.0000	376.0000	(6.468)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	520.0000	487.0000	(6.346)	0	0	0
22/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	251.0000	234.0000	(6.773)	0	0	0
22/07/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	216.0000	244.0000	12.963	0	0	0
22/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,903.0000	1,979.0000	3.994	0	0	0
22/07/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,544.0000	4,450.0000	(2.069)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	297.0000	278.0000	(6.397)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	706.0000	661.0000	(6.374)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	770.0000	825.0000	7.143	0	0	0
22/07/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	837.0000	894.0000	6.810	0	0	0
22/07/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,735.0000	3,820.0000	2.276	0	0	0
22/07/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,324.0000	2,232.0000	(3.959)	0	0	0
22/07/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	128.0000	120.0000	(6.250)	0	0	21,978
22/07/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,070.0000	4,156.0000	2.113	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,358.0000	1,427.0000	5.081	0	0	0
22/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,427.0000	1,348.0000	(5.536)	0	0	0
22/07/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,013.0000	1,075.0000	6.120	0	0	0
22/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	223.0000	208.0000	(6.726)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	347.0000	325.0000	(6.340)	0	0	0
22/07/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	686.0000	642.0000	(6.414)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,646.0000	1,719.0000	4.435	0	0	0
22/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,391.0000	2,469.0000	3.262	0	0	0
22/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,604.0000	1,676.0000	4.489	0	0	0
22/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	643.0000	693.0000	7.776	0	0	0
22/07/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	433.0000	405.0000	(6.467)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	234.0000	218.0000	(6.838)	0	0	0
22/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,377.0000	5,466.0000	1.655	0	0	0
22/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	422.0000	395.0000	(6.398)	0	0	21,978
22/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,480.0000	2,559.0000	3.185	0	0	0
22/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,351.0000	3,258.0000	(2.775)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,687.0000	3,773.0000	2.333	0	0	0
22/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,792.0000	4,881.0000	1.857	0	0	0
22/07/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	506.0000	474.0000	(6.324)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,279.0000	1,346.0000	5.238	0	0	0
22/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,302.0000	2,379.0000	3.345	0	0	0
22/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
22/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,450.0000	3,535.0000	2.464	0	0	0
22/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,240.0000	1,306.0000	5.323	0	0	0
22/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	214.0000	199.0000	(7.009)	0	0	0
22/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	373.0000	349.0000	(6.434)	0	0	26,596
22/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	113.0000	105.0000	(7.080)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	842.0000	790.0000	(6.176)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	364.0000	341.0000	(6.319)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	449.0000	491.0000	9.354	0	0	0
22/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	240.0000	223.0000	(7.083)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	317.0000	297.0000	(6.309)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,480.0000	1,550.0000	4.730	0	0	0
22/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,550.0000	4,638.0000	1.934	0	0	0
22/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,480.0000	1,550.0000	4.730	0	0	0
22/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,346.0000	2,424.0000	3.325	0	0	0
22/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,570.0000	2,650.0000	3.113	0	0	0
22/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,302.0000	2,379.0000	3.345	0	0	0
22/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,521.0000	1,592.0000	4.668	0	0	0
22/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	209.0000	194.0000	(7.177)	0	0	0
22/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	116.0000	129.0000	11.207	0	0	0
22/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	245.0000	228.0000	(6.939)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	143.0000	134.0000	(6.294)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,262.0000	3,346.0000	2.575	0	0	0
22/07/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,991.0000	2,067.0000	3.817	0	0	0
22/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	278.0000	261.0000	(6.115)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	331.0000	367.0000	10.876	0	0	0
22/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,509.0000	1,429.0000	(5.302)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,760.0000	2,668.0000	(3.333)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	975.0000	916.0000	(6.051)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,420.0000	2,328.0000	(3.802)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	356.0000	333.0000	(6.461)	0	0	0
22/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,748.0000	3,655.0000	(2.481)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,439.0000	1,509.0000	4.864	0	0	0
22/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	149.0000	139.0000	(6.711)	0	0	0
22/07/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,050.0000	1,112.0000	5.905	0	0	0
22/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
22/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	382.0000	358.0000	(6.283)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,372.0000	2,280.0000	(3.879)	0	0	0
22/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	68.0000	77.0000	13.235	0	0	0
22/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
22/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	111.0000	103.0000	(7.207)	0	0	0
22/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
22/07/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	493.0000	461.0000	(6.491)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	284.0000	266.0000	(6.338)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,033.0000	972.0000	(5.905)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,035.0000	2,112.0000	3.784	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,468.0000	1,388.0000	(5.450)	0	0	0
22/07/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,118.0000	4,204.0000	2.088	0	0	0
22/07/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,525.0000	2,604.0000	3.129	0	0	0
22/07/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,502.0000	4,590.0000	1.955	0	0	0
22/07/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,401.0000	3,307.0000	(2.764)	0	0	0
22/07/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,811.0000	1,726.0000	(4.694)	0	0	0
22/07/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
22/07/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
22/07/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	218.0000	203.0000	(6.881)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	871.0000	929.0000	6.659	0	0	0
22/07/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
22/07/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/07/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,562.0000	1,634.0000	4.609	0	0	0
22/07/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	290.0000	323.0000	11.379	0	0	0
22/07/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,084.0000	5,173.0000	1.751	0	0	0
22/07/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,259.0000	6,349.0000	1.438	0	0	0
22/07/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	556.0000	602.0000	8.273	0	0	0
22/07/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	3,005.0000	2,912.0000	(3.095)	0	0	0
22/07/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,474.0000	5,564.0000	1.644	0	0	0
22/07/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
22/07/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	146.0000	136.0000	(6.849)	0	0	0
22/07/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0
22/07/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
22/07/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
22/07/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,124.0000	2,201.0000	3.625	0	0	0
22/07/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,403.0000	3,487.0000	2.468	0	0	0
22/07/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	164.0000	181.0000	10.366	0	0	0
22/07/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,356.0000	3,440.0000	2.503	0	0	0
22/07/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,181.0000	5,270.0000	1.718	0	0	0
22/07/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	727.0000	681.0000	(6.327)	0	0	0
22/07/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,307.0000	1,231.0000	(5.815)	0	0	0
22/07/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	267.0000	250.0000	(6.367)	0	0	0
22/07/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,086.0000	8,177.0000	1.125	0	0	0
22/07/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	584.0000	632.0000	8.219	0	0	0
22/07/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
22/07/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	138.0000	129.0000	(6.522)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	332.0000	311.0000	(6.325)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	245.0000	228.0000	(6.939)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,497.0000	3,582.0000	2.431	0	0	0
22/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,545.0000	3,630.0000	2.398	0	0	0
22/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,688.0000	1,762.0000	4.384	0	0	0
22/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	303.0000	284.0000	(6.271)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,454.0000	4,541.0000	1.953	0	0	0
22/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,279.0000	5,368.0000	1.686	0	0	0
22/07/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	456.0000	426.0000	(6.579)	0	0	0
22/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,987.0000	8,078.0000	1.139	0	0	0
22/07/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	256.0000	239.0000	(6.641)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	97.0000	90.0000	(7.216)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,616.0000	2,695.0000	3.020	0	0	0
22/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,163.0000	1,227.0000	5.503	0	0	0
22/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
22/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,425.0000	5,515.0000	1.659	0	0	0
22/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,283.0000	8,375.0000	1.111	0	0	0
22/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,860.0000	1,935.0000	4.032	0	0	0
22/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,723.0000	1,639.0000	(4.875)	0	0	0
22/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,308.0000	6,399.0000	1.443	0	0	0
22/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
22/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,063.0000	6,153.0000	1.484	0	0	0
22/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,210.0000	6,300.0000	1.449	0	0	0
22/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	179.0000	167.0000	(6.704)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	474.0000	518.0000	9.283	0	0	0
22/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	80.0000	90.0000	12.500	0	0	0
22/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,357.0000	6,448.0000	1.431	0	0	0
22/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,936.0000	3,018.0000	2.793	0	0	0
22/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,358.0000	4,445.0000	1.996	0	0	0
22/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	818.0000	767.0000	(6.235)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	172.0000	160.0000	(6.977)	0	0	0
22/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,180.0000	2,089.0000	(4.174)	0	0	0
22/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	209.0000	194.0000	(7.177)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	121.0000	113.0000	(6.612)	0	0	0
22/07/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	125.0000	139.0000	11.200	0	0	0
22/07/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,029.0000	3,111.0000	2.707	0	0	0
22/07/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/07/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,153.0000	3,060.0000	(2.950)	0	0	0
22/07/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	57.0000	65.0000	14.035	0	0	0
22/07/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,616.0000	2,695.0000	3.020	0	0	0
22/07/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,798.0000	3,704.0000	(2.475)	0	0	0
22/07/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,213.0000	2,290.0000	3.479	0	0	0
22/07/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,662.0000	2,570.0000	(3.456)	0	0	0
22/07/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	4,047.0000	3,953.0000	(2.323)	0	0	0
22/07/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,347.0000	1,269.0000	(5.791)	0	0	0
22/07/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	251.0000	282.0000	12.351	0	0	0
22/07/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,456.0000	6,546.0000	1.394	0	0	0
22/07/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	310.0000	290.0000	(6.452)	0	0	0
22/07/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	152.0000	142.0000	(6.579)	0	0	0
22/07/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,938.0000	5,026.0000	1.782	0	0	0
22/07/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
22/07/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	154.0000	170.0000	10.390	0	0	0
22/07/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	44.0000	50.0000	13.636	0	0	0
22/07/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,901.0000	1,814.0000	(4.577)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,903.0000	1,979.0000	3.994	0	0	0
22/07/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
22/07/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	81.0000	76.0000	(6.173)	0	0	0
22/07/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	749.0000	701.0000	(6.409)	0	0	0
22/07/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	2,037.0000	1,950.0000	(4.271)	0	0	0
22/07/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,184.0000	8,276.0000	1.124	0	0	0
22/07/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,809.0000	2,716.0000	(3.311)	0	0	0
22/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	297.0000	278.0000	(6.397)	0	0	0
22/07/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,309.0000	3,393.0000	2.539	0	0	0
22/07/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,168.0000	3,251.0000	2.620	0	0	0
22/07/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	2,085.0000	1,995.0000	(4.317)	0	0	0
22/07/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/07/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
22/07/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,063.0000	1,001.0000	(5.833)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,817.0000	1,891.0000	4.073	0	0	0
22/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,230.0000	1,159.0000	(5.772)	0	0	0
22/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
22/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,192.0000	1,126.0000	(5.537)	0	0	0
22/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,550.0000	3,456.0000	(2.648)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	270.0000	302.0000	11.852	0	0	0
22/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	501.0000	545.0000	8.782	0	0	0
22/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,230.0000	5,319.0000	1.702	0	0	0
22/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	187.0000	210.0000	12.299	0	0	0
22/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,565.0000	2,473.0000	(3.587)	0	0	0
22/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
22/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
22/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,228.0000	2,136.0000	(4.129)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	199.0000	227.0000	14.070	0	0	0
22/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,599.0000	4,686.0000	1.892	0	0	0
22/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
22/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,203.0000	3,109.0000	(2.935)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	155.0000	145.0000	(6.452)	0	0	0
22/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,431.0000	8,523.0000	1.091	0	0	0
22/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
22/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,133.0000	5,221.0000	1.714	0	0	0
22/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
22/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,502.0000	4,590.0000	1.955	0	0	0
22/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,878.0000	3,964.0000	2.218	0	0	0
22/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
22/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,094.0000	1,031.0000	(5.759)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,456.0000	6,546.0000	1.394	0	0	0
22/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	48.0000	55.0000	14.583	0	0	0
22/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,166.0000	4,252.0000	2.064	0	0	0
22/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,649.0000	3,555.0000	(2.576)	0	0	0
22/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
22/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
22/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
22/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,841.0000	4,929.0000	1.818	0	0	0
22/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,858.0000	2,765.0000	(3.254)	0	0	0
22/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,112.0000	6,202.0000	1.473	0	0	0
22/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,215.0000	3,298.0000	2.582	0	0	0
22/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,599.0000	3,506.0000	(2.584)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,956.0000	2,863.0000	(3.146)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	162.0000	151.0000	(6.790)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	158.0000	148.0000	(6.329)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	893.0000	838.0000	(6.159)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,614.0000	2,522.0000	(3.520)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	272.0000	255.0000	(6.250)	0	0	0
22/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,451.0000	3,357.0000	(2.724)	0	0	0
22/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,679.0000	1,596.0000	(4.943)	0	0	0
22/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,234.0000	8,325.0000	1.105	0	0	0
22/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,500.0000	3,406.0000	(2.686)	0	0	0
22/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,530.0000	8,622.0000	1.079	0	0	0
22/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,036.0000	8,128.0000	1.145	0	0	0
22/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/07/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,079.0000	2,156.0000	3.704	0	0	0
22/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	86.0000	97.0000	12.791	0	0	0
22/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
22/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	794.0000	744.0000	(6.297)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
22/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,258.0000	2,335.0000	3.410	0	0	0
22/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,468.0000	2,376.0000	(3.728)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,860.0000	1,935.0000	4.032	0	0	0
22/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,551.0000	1,470.0000	(5.222)	0	0	0
22/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	528.0000	573.0000	8.523	0	0	0
22/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	400.0000	439.0000	9.750	0	0	0
22/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	303.0000	284.0000	(6.271)	0	0	0
22/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
22/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,767.0000	1,682.0000	(4.810)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	290.0000	272.0000	(6.207)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	424.0000	465.0000	9.670	0	0	0
22/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	175.0000	164.0000	(6.286)	0	0	0
22/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,947.0000	2,023.0000	3.903	0	0	0
22/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	108.0000	121.0000	12.037	0	0	0
22/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,848.0000	3,754.0000	(2.443)	0	0	0
22/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	251.0000	234.0000	(6.773)	0	0	0
22/07/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	867.0000	814.0000	(6.113)	0	0	0
22/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	74.0000	83.0000	12.162	0	0	0
22/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	771.0000	722.0000	(6.355)	0	0	0
22/07/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,332.0000	8,424.0000	1.104	0	0	0
22/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
22/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,926.0000	4,012.0000	2.191	0	0	0
22/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	107.0000	99.0000	(7.477)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	204.0000	190.0000	(6.863)	0	0	0
22/07/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	200.0000	186.0000	(7.000)	0	0	0
22/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,982.0000	3,064.0000	2.750	0	0	0
22/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,214.0000	4,300.0000	2.041	0	0	0
22/07/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,661.0000	2,741.0000	3.006	0	0	0
22/07/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,707.0000	2,787.0000	2.955	0	0	0
22/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	119.0000	111.0000	(6.723)	0	0	0
22/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	100.0000	112.0000	12.000	0	0	0
22/07/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
22/07/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,889.0000	4,978.0000	1.820	0	0	0
22/07/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,594.0000	1,511.0000	(5.207)	0	0	0
22/07/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,505.0000	6,595.0000	1.384	0	0	0
22/07/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/07/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
22/07/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,554.0000	6,645.0000	1.388	0	0	0
22/07/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,992.0000	1,904.0000	(4.418)	0	0	0
22/07/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,699.0000	3,605.0000	(2.541)	0	0	0
22/07/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,517.0000	2,425.0000	(3.655)	0	0	0
22/07/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,947.0000	3,853.0000	(2.382)	0	0	0
22/07/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,711.0000	2,619.0000	(3.394)	0	0	0
22/07/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,481.0000	8,573.0000	1.085	0	0	0
22/07/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
22/07/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,997.0000	3,903.0000	(2.352)	0	0	0
22/07/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/07/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	0.0000	28.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	0.0000	6,055.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	0.0000	54.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	0.0000	8,029.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
22/07/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	0.0000	4,003.0000	100.000	0	0	0
22/07/2009	£ / R	2009/09/14			Currency Future	12.9786	12.8111	(1.291)	12.9800	12.8300	23,786
22/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	50.0000	40.0000	(20.000)	0	0	0
22/07/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,441.0000	2,275.0000	(6.800)	0	0	0
22/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,831.0000	3,663.0000	(4.385)	0	0	0
22/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
22/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	129.0000	101.0000	(21.705)	0	0	0
22/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,216.0000	1,364.0000	12.171	0	0	0
22/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,132.0000	4,298.0000	4.017	0	0	0
22/07/2009	£ / R	2009/09/14	9.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,177.0000	5,343.0000	3.206	0	0	0
22/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,129.0000	1,273.0000	12.755	0	0	0
22/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,609.0000	1,445.0000	(10.193)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	917.0000	1,053.0000	14.831	0	0	0
22/07/2009	£ / R	2009/09/14	14.25	Call	Currency Future	80.0000	63.0000	(21.250)	0	0	0
22/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,432.0000	3,265.0000	(4.866)	0	0	0
22/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,721.0000	1,879.0000	9.181	0	0	0
22/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,687.0000	2,521.0000	(6.178)	0	0	0
22/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	145.0000	114.0000	(21.379)	0	0	0
22/07/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,351.0000	1,502.0000	11.177	0	0	0
22/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	644.0000	764.0000	18.634	0	0	0
22/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,626.0000	5,792.0000	2.951	0	0	0
22/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,173.0000	8,340.0000	2.043	0	0	0
22/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	301.0000	239.0000	(20.598)	0	0	0
22/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,864.0000	2,023.0000	8.530	0	0	0
22/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,000.0000	1,140.0000	14.000	0	0	0
22/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	121.0000	95.0000	(21.488)	0	0	0
22/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/07/2009	£ / R	2009/09/14	10.55	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
22/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	75.0000	59.0000	(21.333)	0	0	0
22/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	101.0000	80.0000	(20.792)	0	0	0
22/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,172.0000	1,319.0000	12.543	0	0	0
22/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	223.0000	175.0000	(21.525)	0	0	0
22/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,674.0000	6,841.0000	2.502	0	0	0
22/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
22/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,582.0000	3,414.0000	(4.690)	0	0	0
22/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	203.0000	261.0000	28.571	0	0	0
22/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,447.0000	2,611.0000	6.702	0	0	0
22/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,172.0000	1,319.0000	12.543	0	0	0
22/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
22/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,685.0000	3,851.0000	4.505	0	0	0
22/07/2009	£ / R 2009/09/14	14.00	Call	Currency Future	107.0000	85.0000	(20.561)	0	0	0
22/07/2009	£ / R 2009/09/14	14.10	Call	Currency Future	95.0000	75.0000	(21.053)	0	0	0
22/07/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,382.0000	3,215.0000	(4.938)	0	0	0
22/07/2009	£ / R 2009/09/14	21.60	Put	Currency Future	8,622.0000	8,789.0000	1.937	0	0	0
22/07/2009	£ / R 2009/09/14	19.40	Put	Currency Future	6,424.0000	6,591.0000	2.600	0	0	0
22/07/2009	£ / R 2009/09/14	10.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	£ / R 2009/09/14	13.10	Put	Currency Future	440.0000	543.0000	23.409	0	0	0
22/07/2009	£ / R 2009/09/14	11.55	Call	Currency Future	1,464.0000	1,301.0000	(11.134)	0	0	0
22/07/2009	£ / R 2009/09/14	12.15	Put	Currency Future	85.0000	115.0000	35.294	0	0	0
22/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,396.0000	1,548.0000	10.888	0	0	0
22/07/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,442.0000	1,595.0000	10.610	0	0	0
22/07/2009	£ / R 2009/09/14	9.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	11.15	Call	Currency Future	1,853.0000	1,688.0000	(8.904)	0	0	0
22/07/2009	£ / R 2009/09/14	13.10	Call	Currency Future	319.0000	254.0000	(20.376)	0	0	0
22/07/2009	£ / R 2009/09/14	21.55	Put	Currency Future	8,572.0000	8,740.0000	1.960	0	0	0
22/07/2009	£ / R 2009/09/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	14.35	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
22/07/2009	£ / R 2009/09/14	11.10	Call	Currency Future	1,902.0000	1,737.0000	(8.675)	0	0	0
22/07/2009	£ / R 2009/09/14	17.60	Put	Currency Future	4,629.0000	4,795.0000	3.586	0	0	0
22/07/2009	£ / R 2009/09/14	11.15	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
22/07/2009	£ / R 2009/09/14	17.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/07/2009	£ / R 2009/09/14	16.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/07/2009	£ / R 2009/09/14	12.60	Call	Currency Future	582.0000	472.0000	(18.900)	0	0	0
22/07/2009	£ / R 2009/09/14	19.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	472.0000	577.0000	22.246	0	0	0
22/07/2009	£ / R 2009/09/14	10.65	Call	Currency Future	2,342.0000	2,177.0000	(7.045)	0	0	0
22/07/2009	£ / R 2009/09/14	12.95	Put	Currency Future	352.0000	443.0000	25.852	0	0	0
22/07/2009	£ / R 2009/09/14	19.60	Put	Currency Future	6,624.0000	6,791.0000	2.521	0	0	0
22/07/2009	£ / R 2009/09/14	10.90	Call	Currency Future	2,098.0000	1,932.0000	(7.912)	0	0	0
22/07/2009	£ / R 2009/09/14	17.15	Put	Currency Future	4,182.0000	4,348.0000	3.969	0	0	0
22/07/2009	£ / R 2009/09/14	9.30	Call	Currency Future	3,681.0000	3,514.0000	(4.537)	0	0	0
22/07/2009	£ / R 2009/09/14	12.15	Call	Currency Future	914.0000	776.0000	(15.098)	0	0	0
22/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,000.0000	1,140.0000	14.000	0	0	0
22/07/2009	£ / R 2009/09/14	20.10	Put	Currency Future	7,123.0000	7,291.0000	2.359	0	0	0
22/07/2009	£ / R 2009/09/14	17.60	Call	Currency Future	8.0000	6.0000	(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
22/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,175.0000	6,342.0000	2.704	0	0	0
22/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
22/07/2009	£ / R	2009/09/14	11.60	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
22/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,928.0000	5,094.0000	3.369	0	0	0
22/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,084.0000	2,917.0000	(5.415)	0	0	0
22/07/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,329.0000	5,161.0000	(3.153)	0	0	0
22/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	129.0000	101.0000	(21.705)	0	0	0
22/07/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,416.0000	1,253.0000	(11.511)	0	0	0
22/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,574.0000	6,741.0000	2.540	0	0	0
22/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,042.0000	1,184.0000	13.628	0	0	0
22/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	380.0000	304.0000	(20.000)	0	0	0
22/07/2009	£ / R	2009/09/14	10.60	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
22/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,437.0000	3,602.0000	4.801	0	0	0
22/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
22/07/2009	£ / R	2009/09/14	11.55	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
22/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	460.0000	364.0000	(20.870)	0	0	0
22/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,934.0000	4,099.0000	4.194	0	0	0
22/07/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,580.0000	4,745.0000	3.603	0	0	0
22/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	90.0000	71.0000	(21.111)	0	0	0
22/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
22/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,589.0000	2,423.0000	(6.412)	0	0	0
22/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
22/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	644.0000	764.0000	18.634	0	0	0
22/07/2009	£ / R	2009/09/14	19.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,322.0000	8,490.0000	2.019	0	0	0
22/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,261.0000	1,410.0000	11.816	0	0	0
22/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,925.0000	6,092.0000	2.819	0	0	0
22/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	223.0000	175.0000	(21.525)	0	0	0
22/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	283.0000	224.0000	(20.848)	0	0	0
22/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,721.0000	1,879.0000	9.181	0	0	0
22/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,306.0000	1,456.0000	11.485	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,392.0000	2,226.0000	(6.940)	0	0	0
22/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	187.0000	240.0000	28.342	0	0	0
22/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	101.0000	80.0000	(20.792)	0	0	0
22/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	261.0000	328.0000	25.670	0	0	0
22/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	608.0000	725.0000	19.243	0	0	0
22/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	51.0000	67.0000	31.373	0	0	0
22/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	573.0000	687.0000	19.895	0	0	0
22/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	433.0000	343.0000	(20.785)	0	0	0
22/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,202.0000	2,365.0000	7.402	0	0	0
22/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	282.0000	353.0000	25.177	0	0	0
22/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	304.0000	382.0000	25.658	0	0	0
22/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	327.0000	412.0000	25.994	0	0	0
22/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	251.0000	198.0000	(21.116)	0	0	0
22/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	304.0000	382.0000	25.658	0	0	0
22/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	505.0000	613.0000	21.386	0	0	0
22/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
22/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	406.0000	323.0000	(20.443)	0	0	0
22/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,885.0000	2,719.0000	(5.754)	0	0	0
22/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,130.0000	978.0000	(13.451)	0	0	0
22/07/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	50.0000	40.0000	(20.000)	0	0	0
22/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	836.0000	968.0000	15.789	0	0	0
22/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	519.0000	416.0000	(19.846)	0	0	0
22/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	433.0000	343.0000	(20.785)	0	0	0
22/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	538.0000	650.0000	20.818	0	0	0
22/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,836.0000	2,669.0000	(5.889)	0	0	0
22/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	241.0000	305.0000	26.556	0	0	0
22/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	550.0000	443.0000	(19.455)	0	0	0
22/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,496.0000	2,660.0000	6.571	0	0	0
22/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	267.0000	211.0000	(20.974)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2009/09/14	8.10	Call	Currency Future	4,879.0000	4,711.0000	(3.443)	0	0	0
22/07/2009	£ / R 2009/09/14	10.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	£ / R 2009/09/14	19.50	Put	Currency Future	6,524.0000	6,691.0000	2.560	0	0	0
22/07/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,579.0000	5,411.0000	(3.011)	0	0	0
22/07/2009	£ / R 2009/09/14	15.45	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
22/07/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	12.10	Call	Currency Future	955.0000	815.0000	(14.660)	0	0	0
22/07/2009	£ / R 2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	17.30	Put	Currency Future	4,331.0000	4,497.0000	3.833	0	0	0
22/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
22/07/2009	£ / R 2009/09/14	12.65	Put	Currency Future	221.0000	282.0000	27.602	0	0	0
22/07/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,842.0000	3,006.0000	5.771	0	0	0
22/07/2009	£ / R 2009/09/14	9.10	Call	Currency Future	3,881.0000	3,713.0000	(4.329)	0	0	0
22/07/2009	£ / R 2009/09/14	17.50	Put	Currency Future	4,530.0000	4,696.0000	3.664	0	0	0
22/07/2009	£ / R 2009/09/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	10.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/07/2009	£ / R 2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	15.60	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
22/07/2009	£ / R 2009/09/14	19.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	17.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/07/2009	£ / R 2009/09/14	11.30	Call	Currency Future	1,706.0000	1,542.0000	(9.613)	0	0	0
22/07/2009	£ / R 2009/09/14	9.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	15.65	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/07/2009	£ / R 2009/09/14	12.10	Put	Currency Future	76.0000	104.0000	36.842	0	0	0
22/07/2009	£ / R 2009/09/14	11.50	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
22/07/2009	£ / R 2009/09/14	19.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	£ / R 2009/09/14	9.00	Call	Currency Future	3,981.0000	3,813.0000	(4.220)	0	0	0
22/07/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,743.0000	2,907.0000	5.979	0	0	0
22/07/2009	£ / R 2009/09/14	11.50	Call	Currency Future	1,512.0000	1,349.0000	(10.780)	0	0	0
22/07/2009	£ / R 2009/09/14	16.30	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
22/07/2009	£ / R 2009/09/14	11.30	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
22/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,674.0000	1,831.0000	9.379	0	0	0
22/07/2009	£ / R 2009/09/14	15.80	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/07/2009	£ / R 2009/09/14	12.90	Put	Currency Future	327.0000	412.0000	25.994	0	0	0
22/07/2009	£ / R 2009/09/14	21.10	Put	Currency Future	8,123.0000	8,290.0000	2.056	0	0	0
22/07/2009	£ / R 2009/09/14	9.50	Call	Currency Future	3,482.0000	3,315.0000	(4.796)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	116.0000	155.0000	33.621	0	0	0
22/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	156.0000	203.0000	30.128	0	0	0
22/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,488.0000	1,642.0000	10.349	0	0	0
22/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	164.0000	129.0000	(21.341)	0	0	0
22/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,125.0000	6,292.0000	2.727	0	0	0
22/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,522.0000	8,690.0000	1.971	0	0	0
22/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	684.0000	564.0000	(17.544)	0	0	0
22/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0
22/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	406.0000	323.0000	(20.443)	0	0	0
22/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	236.0000	187.0000	(20.763)	0	0	0
22/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	410.0000	508.0000	23.902	0	0	0
22/07/2009	£ / R	2009/09/14	9.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,923.0000	8,090.0000	2.108	0	0	0
22/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,337.0000	3,503.0000	4.975	0	0	0
22/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,644.0000	2,808.0000	6.203	0	0	0
22/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	440.0000	543.0000	23.409	0	0	0
22/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	795.0000	666.0000	(16.226)	0	0	0
22/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,985.0000	2,818.0000	(5.595)	0	0	0
22/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,546.0000	2,710.0000	6.441	0	0	0
22/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	338.0000	270.0000	(20.118)	0	0	0
22/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,534.0000	1,689.0000	10.104	0	0	0
22/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	319.0000	254.0000	(20.376)	0	0	0
22/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,023.0000	8,190.0000	2.082	0	0	0
22/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	649.0000	532.0000	(18.028)	0	0	0
22/07/2009	£ / R	2009/09/14	15.50	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
22/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,490.0000	2,324.0000	(6.667)	0	0	0
22/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0
22/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
22/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,324.0000	6,491.0000	2.641	0	0	0
22/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	519.0000	416.0000	(19.846)	0	0	0
22/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
22/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	489.0000	389.0000	(20.450)	0	0	0
22/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	958.0000	1,096.0000	14.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,488.0000	1,642.0000	10.349	0	0	0
22/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
22/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
22/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
22/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	241.0000	305.0000	26.556	0	0	0
22/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,694.0000	2,858.0000	6.088	0	0	0
22/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	121.0000	95.0000	(21.488)	0	0	0
22/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,000.0000	1,834.0000	(8.300)	0	0	0
22/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,398.0000	2,562.0000	6.839	0	0	0
22/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,080.0000	3,913.0000	(4.093)	0	0	0
22/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,153.0000	2,316.0000	7.571	0	0	0
22/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,025.0000	6,192.0000	2.772	0	0	0
22/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
22/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,891.0000	3,056.0000	5.707	0	0	0
22/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,042.0000	1,184.0000	13.628	0	0	0
22/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	59.0000	47.0000	(20.339)	0	0	0
22/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	359.0000	286.0000	(20.334)	0	0	0
22/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	171.0000	221.0000	29.240	0	0	0
22/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,644.0000	2,808.0000	6.203	0	0	0
22/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,941.0000	3,105.0000	5.576	0	0	0
22/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	61.0000	84.0000	37.705	0	0	0
22/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	796.0000	926.0000	16.332	0	0	0
22/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	137.0000	107.0000	(21.898)	0	0	0
22/07/2009	£ / R	2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,396.0000	1,548.0000	10.888	0	0	0
22/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,039.0000	895.0000	(13.859)	0	0	0
22/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
22/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,581.0000	1,736.0000	9.804	0	0	0
22/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	615.0000	501.0000	(18.537)	0	0	0
22/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	380.0000	475.0000	25.000	0	0	0
22/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,033.0000	4,199.0000	4.116	0	0	0
22/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	472.0000	577.0000	22.246	0	0	0
22/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,595.0000	2,759.0000	6.320	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
22/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
22/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	75.0000	59.0000	(21.333)	0	0	0
22/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	505.0000	613.0000	21.386	0	0	0
22/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	301.0000	239.0000	(20.598)	0	0	0
22/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
22/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,216.0000	1,364.0000	12.171	0	0	0
22/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,251.0000	2,414.0000	7.241	0	0	0
22/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	718.0000	844.0000	17.549	0	0	0
22/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	95.0000	75.0000	(21.053)	0	0	0
22/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	114.0000	90.0000	(21.053)	0	0	0
22/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	836.0000	968.0000	15.789	0	0	0
22/07/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,769.0000	1,927.0000	8.932	0	0	0
22/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	90.0000	71.0000	(21.111)	0	0	0
22/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,349.0000	2,512.0000	6.939	0	0	0
22/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	236.0000	187.0000	(20.763)	0	0	0
22/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,398.0000	2,562.0000	6.839	0	0	0
22/07/2009	£ / R	2009/09/14	20.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,261.0000	1,410.0000	11.816	0	0	0
22/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
22/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
22/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,990.0000	3,155.0000	5.518	0	0	0
22/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,959.0000	2,120.0000	8.218	0	0	0
22/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	608.0000	725.0000	19.243	0	0	0
22/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,911.0000	2,072.0000	8.425	0	0	0
22/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	56.0000	45.0000	(19.643)	0	0	0
22/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,153.0000	2,316.0000	7.571	0	0	0
22/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	174.0000	137.0000	(21.264)	0	0	0
22/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
22/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	796.0000	926.0000	16.332	0	0	0
22/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
22/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,089.0000	3,254.0000	5.342	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,056.0000	2,218.0000	7.879	0	0	0
22/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	197.0000	155.0000	(21.320)	0	0	0
22/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
22/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,627.0000	1,784.0000	9.650	0	0	0
22/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
22/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,085.0000	1,229.0000	13.272	0	0	0
22/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	164.0000	129.0000	(21.341)	0	0	0
22/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,959.0000	2,120.0000	8.218	0	0	0
22/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,139.0000	3,304.0000	5.256	0	0	0
22/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
22/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,349.0000	2,512.0000	6.939	0	0	0
22/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
22/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,816.0000	1,975.0000	8.756	0	0	0
22/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	720.0000	597.0000	(17.083)	0	0	0
22/07/2009	£ / R	2009/09/14	9.80	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
22/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
22/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
22/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
22/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,674.0000	1,831.0000	9.379	0	0	0
22/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	681.0000	804.0000	18.062	0	0	0
22/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,474.0000	6,641.0000	2.580	0	0	0
22/07/2009	£ / R	2009/09/14	16.80	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
22/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
22/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	154.0000	121.0000	(21.429)	0	0	0
22/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,300.0000	2,463.0000	7.087	0	0	0
22/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	£ / R	2009/09/14	11.80	Put	Currency Future	0.0000	53.0000	100.000	0	0	0
22/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,040.0000	3,205.0000	5.428	0	0	0
22/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	876.0000	1,010.0000	15.297	0	0	0
22/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
22/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,480.0000	4,646.0000	3.705	0	0	0
22/07/2009	£ / R	2009/09/14	16.80	Put	Currency Future	0.0000	4,000.0000	100.000	0	0	0
22/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
22/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	56.0000	45.0000	(19.643)	0	0	0
22/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
22/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2009/09/14	18.80	Put	Currency Future	0.0000	5,992.0000	100.000	0	0	0
22/07/2009	£ / R 2009/09/14	15.55	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
22/07/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,442.0000	1,595.0000	10.610	0	0	0
22/07/2009	£ / R 2009/09/14	15.15	Put	Currency Future	2,202.0000	2,365.0000	7.402	0	0	0
22/07/2009	£ / R 2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R 2009/09/14	18.80	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
22/07/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,941.0000	3,105.0000	5.576	0	0	0
22/07/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,911.0000	2,072.0000	8.425	0	0	0
22/07/2009	£ / R 2009/09/14	11.80	Call	Currency Future	0.0000	1,064.0000	100.000	0	0	0
22/07/2009	£ / R 2009/09/14	15.05	Put	Currency Future	2,105.0000	2,267.0000	7.696	0	0	0
22/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
22/07/2009	£ / R 2009/09/14	21.45	Put	Currency Future	8,472.0000	8,640.0000	1.983	0	0	0
22/07/2009	£ / R 2009/09/14	10.80	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
22/07/2009	£ / R 2009/09/14	15.75	Put	Currency Future	2,792.0000	2,957.0000	5.910	0	0	0
22/07/2009	£ / R 2009/09/14	14.85	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
22/07/2009	£ / R 2009/09/14	10.80	Call	Currency Future	0.0000	2,031.0000	100.000	0	0	0
22/07/2009	£ / R 2009/09/14	15.80	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,627.0000	1,784.0000	9.650	0	0	0
22/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
22/07/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,447.0000	2,611.0000	6.702	0	0	0
22/07/2009	£ / R 2009/09/14	15.05	Put	Currency Future	2,105.0000	2,267.0000	7.696	0	0	0
22/07/2009	£ / R 2009/09/14	8.80	Call	Currency Future	0.0000	4,013.0000	100.000	0	0	0
22/07/2009	£ / R 2009/09/14	15.40	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
22/07/2009	£ / R 2009/09/14	14.95	Put	Currency Future	2,007.0000	2,169.0000	8.072	0	0	0
22/07/2009	£ / R 2009/09/14	11.45	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
22/07/2009	£ / R 2009/09/14	8.80	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
22/07/2009	£ / R 2009/09/14	15.75	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
22/07/2009	£ / R 2009/09/14	13.80	Call	Currency Future	137.0000	107.0000	(21.898)	0	0	0
22/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
22/07/2009	£ / R 2009/09/14	13.55	Call	Currency Future	185.0000	146.0000	(21.081)	0	0	0
22/07/2009	£ / R 2009/09/14	10.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/07/2009	£ / R 2009/09/14	9.80	Call	Currency Future	0.0000	3,016.0000	100.000	0	0	0
22/07/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,595.0000	2,759.0000	6.320	0	0	0
22/07/2009	£ / R 2009/09/14	13.80	Put	Currency Future	958.0000	1,096.0000	14.405	0	0	0
22/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,864.0000	2,023.0000	8.530	0	0	0
22/07/2009	£ / R 2009/09/14	13.45	Call	Currency Future	209.0000	165.0000	(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
22/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,430.0000	4,596.0000	3.747	0	0	0
22/07/2009	£ / R	2009/09/14	20.80	Put	Currency Future	0.0000	7,990.0000	100.000	0	0	0
22/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,842.0000	3,006.0000	5.771	0	0	0
22/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
22/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	757.0000	885.0000	16.909	0	0	0
22/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
22/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	283.0000	224.0000	(20.848)	0	0	0
22/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	142.0000	186.0000	30.986	0	0	0
22/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,561.0000	1,397.0000	(10.506)	0	0	0
22/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,532.0000	3,365.0000	(4.728)	0	0	0
22/07/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,973.0000	8,140.0000	2.095	0	0	0
22/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,422.0000	8,590.0000	1.995	0	0	0
22/07/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,539.0000	2,373.0000	(6.538)	0	0	0
22/07/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,975.0000	6,142.0000	2.795	0	0	0
22/07/2009	£ / R	2009/09/14	10.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,804.0000	1,639.0000	(9.146)	0	0	0
22/07/2009	£ / R	2009/09/14	11.20	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
22/07/2009	£ / R	2009/09/14	12.20	Call	Currency Future	873.0000	739.0000	(15.349)	0	0	0
22/07/2009	£ / R	2009/09/14	12.20	Put	Currency Future	95.0000	127.0000	33.684	0	0	0
22/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	174.0000	137.0000	(21.264)	0	0	0
22/07/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,786.0000	2,620.0000	(5.958)	0	0	0
22/07/2009	£ / R	2009/09/14	9.20	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	£ / R	2009/09/14	18.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	£ / R	2009/09/14	16.95	Put	Currency Future	3,984.0000	4,149.0000	4.142	0	0	0
22/07/2009	£ / R	2009/09/14	16.95	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/09/14	11.95	Put	Currency Future	54.0000	75.0000	38.889	0	0	0
22/07/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,222.0000	8,390.0000	2.043	0	0	0
22/07/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,225.0000	6,391.0000	2.667	0	0	0
22/07/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,030.0000	3,863.0000	(4.144)	0	0	0
22/07/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,781.0000	3,614.0000	(4.417)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/09/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	9.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,083.0000	936.0000	(13.573)	0	0	0
22/07/2009	£ / R	2009/09/14	10.95	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
22/07/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,049.0000	1,883.0000	(8.102)	0	0	0
22/07/2009	£ / R	2009/09/14	9.95	Call	Currency Future	3,034.0000	2,867.0000	(5.504)	0	0	0
22/07/2009	£ / R	2009/09/14	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,372.0000	8,540.0000	2.007	0	0	0
22/07/2009	£ / R	2009/09/14	17.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/07/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,374.0000	6,541.0000	2.620	0	0	0
22/07/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,232.0000	4,397.0000	3.899	0	0	0
22/07/2009	£ / R	2009/09/14	12.35	Call	Currency Future	757.0000	631.0000	(16.645)	0	0	0
22/07/2009	£ / R	2009/09/14	11.35	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
22/07/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,658.0000	1,494.0000	(9.891)	0	0	0
22/07/2009	£ / R	2009/09/14	10.35	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
22/07/2009	£ / R	2009/09/14	12.35	Put	Currency Future	129.0000	170.0000	31.783	0	0	0
22/07/2009	£ / R	2009/09/14	17.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/07/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,638.0000	2,472.0000	(6.293)	0	0	0
22/07/2009	£ / R	2009/09/14	19.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,381.0000	4,546.0000	3.766	0	0	0
22/07/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,632.0000	3,464.0000	(4.626)	0	0	0
22/07/2009	£ / R	2009/09/14	9.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	£ / R	2009/12/14			Currency Future	13.1997	13.0330	(1.263)	13.1300	13.0800	14,293
22/07/2009	£ / R	2009/12/14	17.10	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
22/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,552.0000	2,697.0000	5.682	0	0	0
22/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,501.0000	1,633.0000	8.794	0	0	0
22/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	718.0000	819.0000	14.067	0	0	0
22/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,113.0000	8,278.0000	2.034	0	0	0
22/07/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,156.0000	1,995.0000	(7.468)	0	0	0
22/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	886.0000	995.0000	12.302	0	0	0
22/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
22/07/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,961.0000	4,118.0000	3.964	0	0	0
22/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	550.0000	486.0000	(11.636)	0	0	0
22/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,124.0000	6,288.0000	2.678	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
22/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,259.0000	1,383.0000	9.849	0	0	0
22/07/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,933.0000	2,769.0000	(5.592)	0	0	0
22/07/2009	£ / R 2009/12/14	19.10	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	486.0000	428.0000	(11.934)	0	0	0
22/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	751.0000	853.0000	13.582	0	0	0
22/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	625.0000	552.0000	(11.680)	0	0	0
22/07/2009	£ / R 2009/12/14	10.30	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
22/07/2009	£ / R 2009/12/14	20.30	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	550.0000	486.0000	(11.636)	0	0	0
22/07/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,373.0000	3,209.0000	(4.862)	0	0	0
22/07/2009	£ / R 2009/12/14	21.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/07/2009	£ / R 2009/12/14	21.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/07/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,798.0000	1,936.0000	7.675	0	0	0
22/07/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,379.0000	1,507.0000	9.282	0	0	0
22/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	358.0000	316.0000	(11.732)	0	0	0
22/07/2009	£ / R 2009/12/14	18.10	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
22/07/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,480.0000	1,335.0000	(9.797)	0	0	0
22/07/2009	£ / R 2009/12/14	12.30	Call	Currency Future	1,122.0000	1,004.0000	(10.517)	0	0	0
22/07/2009	£ / R 2009/12/14	12.70	Put	Currency Future	373.0000	439.0000	17.694	0	0	0
22/07/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,543.0000	1,675.0000	8.555	0	0	0
22/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	533.0000	471.0000	(11.632)	0	0	0
22/07/2009	£ / R 2009/12/14	9.85	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
22/07/2009	£ / R 2009/12/14	15.30	Call	Currency Future	183.0000	159.0000	(13.115)	0	0	0
22/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,926.0000	6,090.0000	2.767	0	0	0
22/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,712.0000	1,848.0000	7.944	0	0	0
22/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	765.0000	674.0000	(11.895)	0	0	0
22/07/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,284.0000	2,426.0000	6.217	0	0	0
22/07/2009	£ / R 2009/12/14	10.10	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
22/07/2009	£ / R 2009/12/14	14.75	Call	Currency Future	248.0000	219.0000	(11.694)	0	0	0
22/07/2009	£ / R 2009/12/14	12.70	Call	Currency Future	872.0000	772.0000	(11.468)	0	0	0
22/07/2009	£ / R 2009/12/14	12.30	Put	Currency Future	223.0000	271.0000	21.525	0	0	0
22/07/2009	£ / R 2009/12/14	21.10	Put	Currency Future	7,914.0000	8,079.0000	2.085	0	0	0
22/07/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,017.0000	2,159.0000	7.040	0	0	0
22/07/2009	£ / R 2009/12/14	12.60	Put	Currency Future	331.0000	393.0000	18.731	0	0	0
22/07/2009	£ / R 2009/12/14	7.60	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
22/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	568.0000	502.0000	(11.620)	0	0	0
22/07/2009	£ / R	2009/12/14	9.30	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
22/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	201.0000	175.0000	(12.935)	0	0	0
22/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	931.0000	826.0000	(11.278)	0	0	0
22/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,220.0000	1,343.0000	10.082	0	0	0
22/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	784.0000	888.0000	13.265	0	0	0
22/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,111.0000	3,946.0000	(4.014)	0	0	0
22/07/2009	£ / R	2009/12/14	10.80	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
22/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,129.0000	2,964.0000	(5.273)	0	0	0
22/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,151.0000	2,292.0000	6.555	0	0	0
22/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	465.0000	541.0000	16.344	0	0	0
22/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	328.0000	290.0000	(11.585)	0	0	0
22/07/2009	£ / R	2009/12/14	9.10	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	751.0000	853.0000	13.582	0	0	0
22/07/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,446.0000	2,282.0000	(6.705)	0	0	0
22/07/2009	£ / R	2009/12/14	11.20	Put	Currency Future	60.0000	71.0000	18.333	0	0	0
22/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	206.0000	181.0000	(12.136)	0	0	0
22/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	625.0000	719.0000	15.040	0	0	0
22/07/2009	£ / R	2009/12/14	13.05	Put	Currency Future	542.0000	625.0000	15.314	0	0	0
22/07/2009	£ / R	2009/12/14	9.20	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
22/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	196.0000	169.0000	(13.776)	0	0	0
22/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	369.0000	326.0000	(11.653)	0	0	0
22/07/2009	£ / R	2009/12/14	10.85	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
22/07/2009	£ / R	2009/12/14	13.25	Call	Currency Future	605.0000	535.0000	(11.570)	0	0	0
22/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,025.0000	6,189.0000	2.722	0	0	0
22/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,196.0000	2,336.0000	6.375	0	0	0
22/07/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,163.0000	8,327.0000	2.009	0	0	0
22/07/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,397.0000	2,234.0000	(6.800)	0	0	0
22/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	586.0000	518.0000	(11.604)	0	0	0
22/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,118.0000	7,283.0000	2.318	0	0	0
22/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	655.0000	752.0000	14.809	0	0	0
22/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
22/07/2009	£ / R	2009/12/14	15.60	Call	Currency Future	152.0000	130.0000	(14.474)	0	0	0
22/07/2009	£ / R	2009/12/14	9.35	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
22/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,014.0000	8,179.0000	2.059	0	0	0
22/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,627.0000	1,761.0000	8.236	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	301.0000	266.0000	(11.628)	0	0	0
22/07/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,865.0000	3,700.0000	(4.269)	0	0	0
22/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	817.0000	923.0000	12.974	0	0	0
22/07/2009	£ / R	2009/12/14	19.20	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/07/2009	£ / R	2009/12/14	10.35	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
22/07/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,058.0000	4,215.0000	3.869	0	0	0
22/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,259.0000	1,383.0000	9.849	0	0	0
22/07/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,640.0000	2,476.0000	(6.212)	0	0	0
22/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,884.0000	2,720.0000	(5.687)	0	0	0
22/07/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,088.0000	972.0000	(10.662)	0	0	0
22/07/2009	£ / R	2009/12/14	15.85	Call	Currency Future	129.0000	110.0000	(14.729)	0	0	0
22/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,915.0000	3,749.0000	(4.240)	0	0	0
22/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,717.0000	3,552.0000	(4.439)	0	0	0
22/07/2009	£ / R	2009/12/14	17.20	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
22/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	669.0000	588.0000	(12.108)	0	0	0
22/07/2009	£ / R	2009/12/14	11.35	Put	Currency Future	72.0000	85.0000	18.056	0	0	0
22/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	517.0000	456.0000	(11.799)	0	0	0
22/07/2009	£ / R	2009/12/14	11.85	Put	Currency Future	131.0000	152.0000	16.031	0	0	0
22/07/2009	£ / R	2009/12/14	12.20	Put	Currency Future	192.0000	236.0000	22.917	0	0	0
22/07/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,106.0000	2,248.0000	6.743	0	0	0
22/07/2009	£ / R	2009/12/14	17.35	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
22/07/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,350.0000	5,184.0000	(3.103)	0	0	0
22/07/2009	£ / R	2009/12/14	17.85	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
22/07/2009	£ / R	2009/12/14	9.50	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
22/07/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,031.0000	2,866.0000	(5.444)	0	0	0
22/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	310.0000	273.0000	(11.935)	0	0	0
22/07/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,922.0000	1,768.0000	(8.012)	0	0	0
22/07/2009	£ / R	2009/12/14	12.35	Put	Currency Future	239.0000	289.0000	20.921	0	0	0
22/07/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	£ / R	2009/12/14	10.50	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
22/07/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,013.0000	3,848.0000	(4.112)	0	0	0
22/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	358.0000	316.0000	(11.732)	0	0	0
22/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	516.0000	596.0000	15.504	0	0	0
22/07/2009	£ / R	2009/12/14	9.05	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	21.75	Call	Currency Future	10.0000	8.0000	(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
22/07/2009	£ / R	2009/12/14	19.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/07/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,787.0000	1,635.0000	(8.506)	0	0	0
22/07/2009	£ / R	2009/12/14	10.20	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
22/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,460.0000	1,590.0000	8.904	0	0	0
22/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	715.0000	629.0000	(12.028)	0	0	0
22/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	0.0000	2,204.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	10.60	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
22/07/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,204.0000	4,362.0000	3.758	0	0	0
22/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,328.0000	2,470.0000	6.100	0	0	0
22/07/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,780.0000	2,927.0000	5.288	0	0	0
22/07/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,968.0000	1,813.0000	(7.876)	0	0	0
22/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	692.0000	608.0000	(12.139)	0	0	0
22/07/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,738.0000	2,574.0000	(5.990)	0	0	0
22/07/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,192.0000	1,069.0000	(10.319)	0	0	0
22/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	277.0000	244.0000	(11.913)	0	0	0
22/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	293.0000	258.0000	(11.945)	0	0	0
22/07/2009	£ / R	2009/12/14	17.05	Call	Currency Future	0.0000	52.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,600.0000	5,433.0000	(2.982)	0	0	0
22/07/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,670.0000	6,835.0000	2.474	0	0	0
22/07/2009	£ / R	2009/12/14	11.50	Put	Currency Future	87.0000	102.0000	17.241	0	0	0
22/07/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,060.0000	1,904.0000	(7.573)	0	0	0
22/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	262.0000	231.0000	(11.832)	0	0	0
22/07/2009	£ / R	2009/12/14	10.05	Call	Currency Future	0.0000	3,013.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	12.10	Put	Currency Future	172.0000	204.0000	18.605	0	0	0
22/07/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,174.0000	6,338.0000	2.656	0	0	0
22/07/2009	£ / R	2009/12/14	11.30	Put	Currency Future	68.0000	80.0000	17.647	0	0	0
22/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	597.0000	687.0000	15.075	0	0	0
22/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	348.0000	307.0000	(11.782)	0	0	0
22/07/2009	£ / R	2009/12/14	10.05	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	21.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	178.0000	153.0000	(14.045)	0	0	0
22/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	471.0000	415.0000	(11.890)	0	0	0
22/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	646.0000	570.0000	(11.765)	0	0	0
22/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	490.0000	568.0000	15.918	0	0	0
22/07/2009	£ / R	2009/12/14	11.05	Call	Currency Future	0.0000	2,042.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,755.0000	1,892.0000	7.806	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/12/14	19.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	921.0000	1,032.0000	12.052	0	0	0
22/07/2009	£ / R	2009/12/14	9.80	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
22/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,338.0000	1,465.0000	9.492	0	0	0
22/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	465.0000	541.0000	16.344	0	0	0
22/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	669.0000	588.0000	(12.108)	0	0	0
22/07/2009	£ / R	2009/12/14	11.05	Put	Currency Future	0.0000	59.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	14.70	Call	Currency Future	254.0000	225.0000	(11.417)	0	0	0
22/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,422.0000	3,258.0000	(4.793)	0	0	0
22/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,298.0000	1,424.0000	9.707	0	0	0
22/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	765.0000	674.0000	(11.895)	0	0	0
22/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	569.0000	655.0000	15.114	0	0	0
22/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	0.0000	187.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	817.0000	923.0000	12.974	0	0	0
22/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	269.0000	238.0000	(11.524)	0	0	0
22/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,185.0000	5,347.0000	3.124	0	0	0
22/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	441.0000	515.0000	16.780	0	0	0
22/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,259.0000	1,383.0000	9.849	0	0	0
22/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	740.0000	651.0000	(12.027)	0	0	0
22/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	417.0000	367.0000	(11.990)	0	0	0
22/07/2009	£ / R	2009/12/14	17.05	Put	Currency Future	0.0000	4,069.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,422.0000	6,586.0000	2.554	0	0	0
22/07/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,721.0000	3,876.0000	4.166	0	0	0
22/07/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,523.0000	1,377.0000	(9.586)	0	0	0
22/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	395.0000	464.0000	17.468	0	0	0
22/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,067.0000	1,184.0000	10.965	0	0	0
22/07/2009	£ / R	2009/12/14	12.05	Put	Currency Future	0.0000	189.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,669.0000	1,805.0000	8.149	0	0	0
22/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
22/07/2009	£ / R	2009/12/14	15.80	Call	Currency Future	134.0000	114.0000	(14.925)	0	0	0
22/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	269.0000	238.0000	(11.524)	0	0	0
22/07/2009	£ / R	2009/12/14	12.05	Call	Currency Future	0.0000	1,172.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,841.0000	1,980.0000	7.550	0	0	0
22/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
22/07/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,734.0000	2,881.0000	5.377	0	0	0
22/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,669.0000	1,805.0000	8.149	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	404.0000	356.0000	(11.881)	0	0	0
22/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	457.0000	403.0000	(11.816)	0	0	0
22/07/2009	£ / R	2009/12/14	19.05	Put	Currency Future	0.0000	6,040.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	14.80	Call	Currency Future	241.0000	213.0000	(11.618)	0	0	0
22/07/2009	£ / R	2009/12/14	11.80	Put	Currency Future	123.0000	144.0000	17.073	0	0	0
22/07/2009	£ / R	2009/12/14	17.30	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
22/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	992.0000	882.0000	(11.089)	0	0	0
22/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,104.0000	1,223.0000	10.779	0	0	0
22/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	597.0000	687.0000	15.075	0	0	0
22/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,181.0000	1,302.0000	10.246	0	0	0
22/07/2009	£ / R	2009/12/14	19.05	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	687.0000	785.0000	14.265	0	0	0
22/07/2009	£ / R	2009/12/14	18.80	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	358.0000	316.0000	(11.732)	0	0	0
22/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	646.0000	570.0000	(11.765)	0	0	0
22/07/2009	£ / R	2009/12/14	21.05	Put	Currency Future	0.0000	8,030.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,471.0000	3,307.0000	(4.725)	0	0	0
22/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	457.0000	403.0000	(11.816)	0	0	0
22/07/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,155.0000	4,313.0000	3.803	0	0	0
22/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	784.0000	888.0000	13.265	0	0	0
22/07/2009	£ / R	2009/12/14	14.20	Call	Currency Future	338.0000	298.0000	(11.834)	0	0	0
22/07/2009	£ / R	2009/12/14	13.55	Call	Currency Future	501.0000	442.0000	(11.776)	0	0	0
22/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	957.0000	1,070.0000	11.808	0	0	0
22/07/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,272.0000	1,137.0000	(10.613)	0	0	0
22/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	517.0000	456.0000	(11.799)	0	0	0
22/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	228.0000	202.0000	(11.404)	0	0	0
22/07/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,629.0000	5,793.0000	2.913	0	0	0
22/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,350.0000	4,509.0000	3.655	0	0	0
22/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	533.0000	471.0000	(11.632)	0	0	0
22/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	217.0000	192.0000	(11.521)	0	0	0
22/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	569.0000	655.0000	15.114	0	0	0
22/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	380.0000	335.0000	(11.842)	0	0	0
22/07/2009	£ / R	2009/12/14	11.75	Put	Currency Future	116.0000	136.0000	17.241	0	0	0
22/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	886.0000	995.0000	12.302	0	0	0
22/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	957.0000	1,070.0000	11.808	0	0	0
22/07/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,659.0000	8,825.0000	1.917	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/12/14	12.80	Put	Currency Future	418.0000	489.0000	16.986	0	0	0
22/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,323.0000	6,487.0000	2.594	0	0	0
22/07/2009	£ / R	2009/12/14	9.55	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
22/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	443.0000	390.0000	(11.964)	0	0	0
22/07/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,566.0000	1,419.0000	(9.387)	0	0	0
22/07/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,482.0000	3,635.0000	4.394	0	0	0
22/07/2009	£ / R	2009/12/14	21.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/07/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,902.0000	4,736.0000	(3.386)	0	0	0
22/07/2009	£ / R	2009/12/14	17.50	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
22/07/2009	£ / R	2009/12/14	10.55	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
22/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	993.0000	1,107.0000	11.480	0	0	0
22/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,220.0000	1,343.0000	10.082	0	0	0
22/07/2009	£ / R	2009/12/14	10.75	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
22/07/2009	£ / R	2009/12/14	16.60	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
22/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	443.0000	390.0000	(11.964)	0	0	0
22/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,929.0000	2,069.0000	7.258	0	0	0
22/07/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,693.0000	4,853.0000	3.409	0	0	0
22/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/07/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,742.0000	1,591.0000	(8.668)	0	0	0
22/07/2009	£ / R	2009/12/14	15.75	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
22/07/2009	£ / R	2009/12/14	19.60	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	993.0000	1,107.0000	11.480	0	0	0
22/07/2009	£ / R	2009/12/14	12.80	Call	Currency Future	817.0000	722.0000	(11.628)	0	0	0
22/07/2009	£ / R	2009/12/14	12.85	Call	Currency Future	791.0000	698.0000	(11.757)	0	0	0
22/07/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,689.0000	2,525.0000	(6.099)	0	0	0
22/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,501.0000	1,633.0000	8.794	0	0	0
22/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	369.0000	326.0000	(11.653)	0	0	0
22/07/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
22/07/2009	£ / R	2009/12/14	17.75	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
22/07/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,938.0000	5,100.0000	3.281	0	0	0
22/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	486.0000	428.0000	(11.934)	0	0	0
22/07/2009	£ / R	2009/12/14	12.55	Call	Currency Future	961.0000	854.0000	(11.134)	0	0	0
22/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,104.0000	1,223.0000	10.779	0	0	0
22/07/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,688.0000	2,835.0000	5.469	0	0	0
22/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	417.0000	367.0000	(11.990)	0	0	0
22/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	845.0000	747.0000	(11.598)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,311.0000	8,476.0000	1.985	0	0	0
22/07/2009	£ / R 2009/12/14	12.55	Put	Currency Future	311.0000	371.0000	19.293	0	0	0
22/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	404.0000	356.0000	(11.881)	0	0	0
22/07/2009	£ / R 2009/12/14	9.05	Call	Currency Future	0.0000	3,996.0000	100.000	0	0	0
22/07/2009	£ / R 2009/12/14	19.75	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	284.0000	251.0000	(11.620)	0	0	0
22/07/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,462.0000	2,606.0000	5.849	0	0	0
22/07/2009	£ / R 2009/12/14	17.55	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
22/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,929.0000	2,069.0000	7.258	0	0	0
22/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	851.0000	959.0000	12.691	0	0	0
22/07/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,494.0000	2,331.0000	(6.536)	0	0	0
22/07/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,585.0000	1,718.0000	8.391	0	0	0
22/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	348.0000	307.0000	(11.782)	0	0	0
22/07/2009	£ / R 2009/12/14	19.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/07/2009	£ / R 2009/12/14	15.55	Put	Currency Future	2,507.0000	2,651.0000	5.744	0	0	0
22/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	301.0000	266.0000	(11.628)	0	0	0
22/07/2009	£ / R 2009/12/14	14.85	Call	Currency Future	235.0000	208.0000	(11.489)	0	0	0
22/07/2009	£ / R 2009/12/14	19.75	Put	Currency Future	6,571.0000	6,735.0000	2.496	0	0	0
22/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,142.0000	1,263.0000	10.595	0	0	0
22/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	486.0000	428.0000	(11.934)	0	0	0
22/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
22/07/2009	£ / R 2009/12/14	17.75	Put	Currency Future	4,595.0000	4,755.0000	3.482	0	0	0
22/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,419.0000	1,548.0000	9.091	0	0	0
22/07/2009	£ / R 2009/12/14	21.75	Put	Currency Future	8,560.0000	8,725.0000	1.928	0	0	0
22/07/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,885.0000	2,025.0000	7.427	0	0	0
22/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	319.0000	281.0000	(11.912)	0	0	0
22/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	392.0000	346.0000	(11.735)	0	0	0
22/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	886.0000	995.0000	12.302	0	0	0
22/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,298.0000	1,424.0000	9.707	0	0	0
22/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,067.0000	1,184.0000	10.965	0	0	0
22/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	277.0000	244.0000	(11.913)	0	0	0
22/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,142.0000	1,263.0000	10.595	0	0	0
22/07/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,510.0000	8,675.0000	1.939	0	0	0
22/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,067.0000	1,184.0000	10.965	0	0	0
22/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	417.0000	367.0000	(11.990)	0	0	0
22/07/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,570.0000	3,405.0000	(4.622)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,627.0000	1,761.0000	8.236	0	0	0
22/07/2009	£ / R 2009/12/14	14.95	Call	Currency Future	223.0000	197.0000	(11.659)	0	0	0
22/07/2009	£ / R 2009/12/14	10.65	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
22/07/2009	£ / R 2009/12/14	15.50	Call	Currency Future	162.0000	139.0000	(14.198)	0	0	0
22/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	921.0000	1,032.0000	12.052	0	0	0
22/07/2009	£ / R 2009/12/14	9.65	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
22/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	211.0000	187.0000	(11.374)	0	0	0
22/07/2009	£ / R 2009/12/14	12.50	Put	Currency Future	292.0000	349.0000	19.521	0	0	0
22/07/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,653.0000	1,504.0000	(9.014)	0	0	0
22/07/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,062.0000	2,204.0000	6.887	0	0	0
22/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	471.0000	415.0000	(11.890)	0	0	0
22/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	625.0000	552.0000	(11.680)	0	0	0
22/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	625.0000	719.0000	15.040	0	0	0
22/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,712.0000	1,848.0000	7.944	0	0	0
22/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	392.0000	346.0000	(11.735)	0	0	0
22/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	262.0000	231.0000	(11.832)	0	0	0
22/07/2009	£ / R 2009/12/14	15.55	Call	Currency Future	156.0000	134.0000	(14.103)	0	0	0
22/07/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,030.0000	1,146.0000	11.262	0	0	0
22/07/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,973.0000	2,114.0000	7.146	0	0	0
22/07/2009	£ / R 2009/12/14	11.55	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
22/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	429.0000	379.0000	(11.655)	0	0	0
22/07/2009	£ / R 2009/12/14	17.80	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
22/07/2009	£ / R 2009/12/14	19.55	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/07/2009	£ / R 2009/12/14	9.45	Call	Currency Future	3,767.0000	3,601.0000	(4.407)	0	0	0
22/07/2009	£ / R 2009/12/14	11.65	Put	Currency Future	104.0000	121.0000	16.346	0	0	0
22/07/2009	£ / R 2009/12/14	9.45	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
22/07/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,592.0000	2,428.0000	(6.327)	0	0	0
22/07/2009	£ / R 2009/12/14	10.45	Call	Currency Future	2,787.0000	2,622.0000	(5.920)	0	0	0
22/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	228.0000	202.0000	(11.404)	0	0	0
22/07/2009	£ / R 2009/12/14	12.65	Put	Currency Future	351.0000	416.0000	18.519	0	0	0
22/07/2009	£ / R 2009/12/14	11.45	Put	Currency Future	82.0000	96.0000	17.073	0	0	0
22/07/2009	£ / R 2009/12/14	10.70	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
22/07/2009	£ / R 2009/12/14	11.45	Call	Currency Future	1,831.0000	1,679.0000	(8.301)	0	0	0
22/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,460.0000	1,590.0000	8.904	0	0	0
22/07/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,610.0000	1,461.0000	(9.255)	0	0	0
22/07/2009	£ / R 2009/12/14	10.45	Put	Currency Future	37.0000	39.0000	5.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	310.0000	273.0000	(11.935)	0	0	0
22/07/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,543.0000	2,379.0000	(6.449)	0	0	0
22/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	380.0000	335.0000	(11.842)	0	0	0
22/07/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,521.0000	3,356.0000	(4.686)	0	0	0
22/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,181.0000	1,302.0000	10.246	0	0	0
22/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	901.0000	799.0000	(11.321)	0	0	0
22/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	110.0000	128.0000	16.364	0	0	0
22/07/2009	£ / R	2009/12/14	15.70	Call	Currency Future	142.0000	122.0000	(14.085)	0	0	0
22/07/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,643.0000	2,789.0000	5.524	0	0	0
22/07/2009	£ / R	2009/12/14	21.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,521.0000	6,686.0000	2.530	0	0	0
22/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/07/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,546.0000	4,706.0000	3.520	0	0	0
22/07/2009	£ / R	2009/12/14	17.70	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
22/07/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,460.0000	8,626.0000	1.962	0	0	0
22/07/2009	£ / R	2009/12/14	21.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/07/2009	£ / R	2009/12/14	9.70	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
22/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
22/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
22/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,471.0000	6,636.0000	2.550	0	0	0
22/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,497.0000	4,657.0000	3.558	0	0	0
22/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,597.0000	2,743.0000	5.622	0	0	0
22/07/2009	£ / R	2009/12/14	12.45	Call	Currency Future	1,023.0000	911.0000	(10.948)	0	0	0
22/07/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,372.0000	6,537.0000	2.589	0	0	0
22/07/2009	£ / R	2009/12/14	21.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/07/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,399.0000	4,558.0000	3.614	0	0	0
22/07/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,361.0000	8,526.0000	1.973	0	0	0
22/07/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,668.0000	3,503.0000	(4.498)	0	0	0
22/07/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,262.0000	8,427.0000	1.997	0	0	0
22/07/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,273.0000	6,437.0000	2.614	0	0	0
22/07/2009	£ / R	2009/12/14	21.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/07/2009	£ / R	2009/12/14	19.45	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
22/07/2009	£ / R	2009/12/14	17.45	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
22/07/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,301.0000	4,460.0000	3.697	0	0	0
22/07/2009	£ / R	2009/12/14	12.45	Put	Currency Future	273.0000	328.0000	20.147	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,644.0000	4,804.0000	3.445	0	0	0
22/07/2009	£ / R	2009/12/14	19.80	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/07/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,417.0000	2,561.0000	5.958	0	0	0
22/07/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,620.0000	6,785.0000	2.492	0	0	0
22/07/2009	£ / R	2009/12/14	15.45	Call	Currency Future	167.0000	144.0000	(13.772)	0	0	0
22/07/2009	£ / R	2009/12/14	21.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/07/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,610.0000	8,775.0000	1.916	0	0	0
22/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	568.0000	502.0000	(11.620)	0	0	0
22/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	718.0000	819.0000	14.067	0	0	0
22/07/2009	£ / R	2010/03/15			Currency Future	13.4186	13.2525	(1.238)	0.0000	0.0000	57
22/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	137.0000	162.0000	18.248	0	0	0
22/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	339.0000	395.0000	16.519	0	0	0
22/07/2009	£ / R	2010/03/15	10.25	Put	Currency Future	0.0000	53.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	419.0000	483.0000	15.274	0	0	0
22/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,308.0000	1,197.0000	(8.486)	0	0	0
22/07/2009	£ / R	2010/03/15	11.25	Call	Currency Future	0.0000	2,097.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	64.0000	56.0000	(12.500)	0	0	0
22/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,188.0000	1,085.0000	(8.670)	0	0	0
22/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	339.0000	307.0000	(9.440)	0	0	0
22/07/2009	£ / R	2010/03/15	10.25	Call	Currency Future	0.0000	3,056.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	468.0000	427.0000	(8.761)	0	0	0
22/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,145.0000	3,983.0000	(3.908)	0	0	0
22/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
22/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,370.0000	2,505.0000	5.696	0	0	0
22/07/2009	£ / R	2010/03/15	9.25	Call	Currency Future	0.0000	4,032.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
22/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,804.0000	3,640.0000	(4.311)	0	0	0
22/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	105.0000	125.0000	19.048	0	0	0
22/07/2009	£ / R	2010/03/15	9.25	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,170.0000	3,007.0000	(5.142)	0	0	0
22/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
22/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,186.0000	4,336.0000	3.583	0	0	0
22/07/2009	£ / R	2010/03/15	12.25	Call	Currency Future	0.0000	1,319.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	804.0000	731.0000	(9.080)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2010/03/15	10.65	Call	Currency Future	2,832.0000	2,669.0000	(5.756)	0	0	0
22/07/2009	£ / R 2010/03/15	17.45	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
22/07/2009	£ / R 2010/03/15	11.30	Call	Currency Future	2,211.0000	2,054.0000	(7.101)	0	0	0
22/07/2009	£ / R 2010/03/15	13.45	Put	Currency Future	835.0000	929.0000	11.257	0	0	0
22/07/2009	£ / R 2010/03/15	21.75	Put	Currency Future	8,355.0000	8,518.0000	1.951	0	0	0
22/07/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,700.0000	1,824.0000	7.294	0	0	0
22/07/2009	£ / R 2010/03/15	11.45	Call	Currency Future	2,074.0000	1,927.0000	(7.088)	0	0	0
22/07/2009	£ / R 2010/03/15	12.25	Put	Currency Future	0.0000	316.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	10.30	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
22/07/2009	£ / R 2010/03/15	17.65	Put	Currency Future	4,373.0000	4,524.0000	3.453	0	0	0
22/07/2009	£ / R 2010/03/15	10.45	Call	Currency Future	3,025.0000	2,862.0000	(5.388)	0	0	0
22/07/2009	£ / R 2010/03/15	19.25	Call	Currency Future	0.0000	64.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	19.95	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
22/07/2009	£ / R 2010/03/15	21.75	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/07/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,543.0000	2,680.0000	5.387	0	0	0
22/07/2009	£ / R 2010/03/15	13.25	Put	Currency Future	0.0000	802.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	19.75	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
22/07/2009	£ / R 2010/03/15	19.25	Put	Currency Future	0.0000	6,061.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	19.55	Put	Currency Future	6,195.0000	6,353.0000	2.550	0	0	0
22/07/2009	£ / R 2010/03/15	21.25	Call	Currency Future	0.0000	27.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	13.50	Call	Currency Future	785.0000	714.0000	(9.045)	0	0	0
22/07/2009	£ / R 2010/03/15	21.25	Put	Currency Future	0.0000	8,024.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	20.05	Put	Currency Future	6,682.0000	6,842.0000	2.394	0	0	0
22/07/2009	£ / R 2010/03/15	10.45	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
22/07/2009	£ / R 2010/03/15	13.25	Call	Currency Future	0.0000	805.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	21.55	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/07/2009	£ / R 2010/03/15	13.30	Put	Currency Future	746.0000	833.0000	11.662	0	0	0
22/07/2009	£ / R 2010/03/15	19.75	Put	Currency Future	6,390.0000	6,548.0000	2.473	0	0	0
22/07/2009	£ / R 2010/03/15	11.30	Put	Currency Future	92.0000	102.0000	10.870	0	0	0
22/07/2009	£ / R 2010/03/15	17.25	Call	Currency Future	0.0000	151.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	13.60	Call	Currency Future	749.0000	682.0000	(8.945)	0	0	0
22/07/2009	£ / R 2010/03/15	19.45	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
22/07/2009	£ / R 2010/03/15	17.25	Put	Currency Future	0.0000	4,149.0000	100.000	0	0	0
22/07/2009	£ / R 2010/03/15	19.95	Put	Currency Future	6,585.0000	6,744.0000	2.415	0	0	0
22/07/2009	£ / R 2010/03/15	21.55	Put	Currency Future	8,157.0000	8,320.0000	1.998	0	0	0
22/07/2009	£ / R 2010/03/15	15.65	Call	Currency Future	311.0000	282.0000	(9.325)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
22/07/2009	£ / R	2010/03/15	15.25	Call	Currency Future	0.0000	335.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	866.0000	962.0000	11.085	0	0	0
22/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,000.0000	3,836.0000	(4.100)	0	0	0
22/07/2009	£ / R	2010/03/15	15.25	Put	Currency Future	0.0000	2,333.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
22/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,098.0000	6,256.0000	2.591	0	0	0
22/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	208.0000	189.0000	(9.135)	0	0	0
22/07/2009	£ / R	2010/03/15	11.25	Put	Currency Future	0.0000	95.0000	100.000	0	0	0
22/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,552.0000	8,716.0000	1.918	0	0	0
22/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,408.0000	1,288.0000	(8.523)	0	0	0
22/07/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,439.0000	3,586.0000	4.274	0	0	0
22/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,059.0000	8,222.0000	2.023	0	0	0
22/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	290.0000	335.0000	15.517	0	0	0
22/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	978.0000	889.0000	(9.100)	0	0	0
22/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	930.0000	1,029.0000	10.645	0	0	0
22/07/2009	£ / R	2010/03/15	12.05	Put	Currency Future	222.0000	257.0000	15.766	0	0	0
22/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	142.0000	126.0000	(11.268)	0	0	0
22/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
22/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,098.0000	1,204.0000	9.654	0	0	0
22/07/2009	£ / R	2010/03/15	13.05	Put	Currency Future	609.0000	687.0000	12.808	0	0	0
22/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	264.0000	239.0000	(9.470)	0	0	0
22/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,207.0000	8,370.0000	1.986	0	0	0
22/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	71.0000	62.0000	(12.676)	0	0	0
22/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,895.0000	3,036.0000	4.870	0	0	0
22/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	715.0000	650.0000	(9.091)	0	0	0
22/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	119.0000	106.0000	(10.924)	0	0	0
22/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,906.0000	1,764.0000	(7.450)	0	0	0
22/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	996.0000	1,098.0000	10.241	0	0	0
22/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	545.0000	496.0000	(8.991)	0	0	0
22/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,030.0000	1,133.0000	10.000	0	0	0
22/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,651.0000	8,815.0000	1.896	0	0	0
22/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
22/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	449.0000	409.0000	(8.909)	0	0	0
22/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	667.0000	607.0000	(8.996)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,590.0000	1,459.0000	(8.239)	0	0	0
22/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,467.0000	4,618.0000	3.380	0	0	0
22/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	698.0000	635.0000	(9.026)	0	0	0
22/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,244.0000	6,402.0000	2.530	0	0	0
22/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,532.0000	3,679.0000	4.162	0	0	0
22/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,953.0000	6,110.0000	2.637	0	0	0
22/07/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,751.0000	4,903.0000	3.199	0	0	0
22/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	200.0000	182.0000	(9.000)	0	0	0
22/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	767.0000	698.0000	(8.996)	0	0	0
22/07/2009	£ / R	2010/03/15	20.05	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
22/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	136.0000	121.0000	(11.029)	0	0	0
22/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,911.0000	8,074.0000	2.060	0	0	0
22/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	80.0000	84.0000	5.000	0	0	0
22/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,781.0000	1,907.0000	7.075	0	0	0
22/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,241.0000	2,375.0000	5.979	0	0	0
22/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,630.0000	2,768.0000	5.247	0	0	0
22/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	360.0000	328.0000	(8.889)	0	0	0
22/07/2009	£ / R	2010/03/15	10.05	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
22/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	298.0000	270.0000	(9.396)	0	0	0
22/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,426.0000	1,543.0000	8.205	0	0	0
22/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,536.0000	6,695.0000	2.433	0	0	0
22/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	238.0000	216.0000	(9.244)	0	0	0
22/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,989.0000	1,845.0000	(7.240)	0	0	0
22/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	164.0000	148.0000	(9.756)	0	0	0
22/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,503.0000	8,666.0000	1.917	0	0	0
22/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	120.0000	142.0000	18.333	0	0	0
22/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,120.0000	3,264.0000	4.615	0	0	0
22/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	898.0000	995.0000	10.802	0	0	0
22/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
22/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	683.0000	621.0000	(9.078)	0	0	0
22/07/2009	£ / R	2010/03/15	13.40	Put	Currency Future	804.0000	897.0000	11.567	0	0	0
22/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	216.0000	196.0000	(9.259)	0	0	0
22/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	864.0000	786.0000	(9.028)	0	0	0
22/07/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,448.0000	2,287.0000	(6.577)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,064.0000	1,168.0000	9.774	0	0	0
22/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	378.0000	437.0000	15.608	0	0	0
22/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,045.0000	4,196.0000	3.733	0	0	0
22/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,454.0000	8,617.0000	1.928	0	0	0
22/07/2009	£ / R	2010/03/15	13.40	Call	Currency Future	823.0000	749.0000	(8.991)	0	0	0
22/07/2009	£ / R	2010/03/15	9.75	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
22/07/2009	£ / R	2010/03/15	12.40	Put	Currency Future	320.0000	374.0000	16.875	0	0	0
22/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
22/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,736.0000	2,573.0000	(5.958)	0	0	0
22/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	715.0000	650.0000	(9.091)	0	0	0
22/07/2009	£ / R	2010/03/15	15.40	Call	Currency Future	346.0000	314.0000	(9.249)	0	0	0
22/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,640.0000	2,478.0000	(6.136)	0	0	0
22/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
22/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
22/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,511.0000	3,347.0000	(4.671)	0	0	0
22/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	422.0000	385.0000	(8.768)	0	0	0
22/07/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,328.0000	2,461.0000	5.713	0	0	0
22/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
22/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,977.0000	2,814.0000	(5.475)	0	0	0
22/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,824.0000	1,685.0000	(7.621)	0	0	0
22/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
22/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	534.0000	606.0000	13.483	0	0	0
22/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,169.0000	1,277.0000	9.239	0	0	0
22/07/2009	£ / R	2010/03/15	17.40	Call	Currency Future	158.0000	141.0000	(10.759)	0	0	0
22/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	156.0000	182.0000	16.667	0	0	0
22/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,544.0000	2,382.0000	(6.368)	0	0	0
22/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,706.0000	3,542.0000	(4.425)	0	0	0
22/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,904.0000	2,032.0000	6.723	0	0	0
22/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	637.0000	580.0000	(8.948)	0	0	0
22/07/2009	£ / R	2010/03/15	11.40	Put	Currency Future	98.0000	117.0000	19.388	0	0	0
22/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,247.0000	1,140.0000	(8.581)	0	0	0
22/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	280.0000	254.0000	(9.286)	0	0	0
22/07/2009	£ / R	2010/03/15	9.40	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
22/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,279.0000	4,430.0000	3.529	0	0	0
22/07/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,762.0000	2,902.0000	5.069	0	0	0
22/07/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,139.0000	4,289.0000	3.624	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,347.0000	3,494.0000	4.392	0	0	0
22/07/2009	£ / R 2010/03/15	16.90	Call	Currency Future	189.0000	172.0000	(8.995)	0	0	0
22/07/2009	£ / R 2010/03/15	10.40	Call	Currency Future	3,073.0000	2,911.0000	(5.272)	0	0	0
22/07/2009	£ / R 2010/03/15	14.55	Call	Currency Future	489.0000	445.0000	(8.998)	0	0	0
22/07/2009	£ / R 2010/03/15	10.95	Put	Currency Future	75.0000	80.0000	6.667	0	0	0
22/07/2009	£ / R 2010/03/15	10.40	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
22/07/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,620.0000	1,743.0000	7.593	0	0	0
22/07/2009	£ / R 2010/03/15	10.05	Call	Currency Future	3,413.0000	3,250.0000	(4.776)	0	0	0
22/07/2009	£ / R 2010/03/15	11.90	Put	Currency Future	187.0000	217.0000	16.043	0	0	0
22/07/2009	£ / R 2010/03/15	11.40	Call	Currency Future	2,117.0000	1,969.0000	(6.991)	0	0	0
22/07/2009	£ / R 2010/03/15	15.55	Call	Currency Future	325.0000	294.0000	(9.538)	0	0	0
22/07/2009	£ / R 2010/03/15	17.90	Put	Currency Future	4,609.0000	4,761.0000	3.298	0	0	0
22/07/2009	£ / R 2010/03/15	21.85	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/07/2009	£ / R 2010/03/15	12.40	Call	Currency Future	1,339.0000	1,227.0000	(8.364)	0	0	0
22/07/2009	£ / R 2010/03/15	15.55	Put	Currency Future	2,456.0000	2,592.0000	5.537	0	0	0
22/07/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,671.0000	3,819.0000	4.032	0	0	0
22/07/2009	£ / R 2010/03/15	14.05	Call	Currency Future	609.0000	554.0000	(9.031)	0	0	0
22/07/2009	£ / R 2010/03/15	19.85	Put	Currency Future	6,487.0000	6,646.0000	2.451	0	0	0
22/07/2009	£ / R 2010/03/15	19.40	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
22/07/2009	£ / R 2010/03/15	10.55	Put	Currency Future	60.0000	63.0000	5.000	0	0	0
22/07/2009	£ / R 2010/03/15	17.90	Call	Currency Future	127.0000	113.0000	(11.024)	0	0	0
22/07/2009	£ / R 2010/03/15	13.90	Call	Currency Future	652.0000	593.0000	(9.049)	0	0	0
22/07/2009	£ / R 2010/03/15	17.55	Call	Currency Future	148.0000	132.0000	(10.811)	0	0	0
22/07/2009	£ / R 2010/03/15	10.85	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
22/07/2009	£ / R 2010/03/15	11.95	Call	Currency Future	1,666.0000	1,533.0000	(7.983)	0	0	0
22/07/2009	£ / R 2010/03/15	11.90	Call	Currency Future	1,705.0000	1,570.0000	(7.918)	0	0	0
22/07/2009	£ / R 2010/03/15	21.40	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/07/2009	£ / R 2010/03/15	10.55	Call	Currency Future	2,928.0000	2,766.0000	(5.533)	0	0	0
22/07/2009	£ / R 2010/03/15	12.95	Call	Currency Future	1,027.0000	935.0000	(8.958)	0	0	0
22/07/2009	£ / R 2010/03/15	12.90	Call	Currency Future	1,052.0000	958.0000	(8.935)	0	0	0
22/07/2009	£ / R 2010/03/15	16.95	Call	Currency Future	186.0000	169.0000	(9.140)	0	0	0
22/07/2009	£ / R 2010/03/15	10.90	Call	Currency Future	2,592.0000	2,430.0000	(6.250)	0	0	0
22/07/2009	£ / R 2010/03/15	9.55	Call	Currency Future	3,902.0000	3,738.0000	(4.203)	0	0	0
22/07/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,717.0000	3,866.0000	4.009	0	0	0
22/07/2009	£ / R 2010/03/15	10.90	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
22/07/2009	£ / R 2010/03/15	12.75	Call	Currency Future	1,132.0000	1,033.0000	(8.746)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,945.0000	2,075.0000	6.684	0	0	0
22/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
22/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,744.0000	1,608.0000	(7.798)	0	0	0
22/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	275.0000	249.0000	(9.455)	0	0	0
22/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	996.0000	1,098.0000	10.241	0	0	0
22/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,609.0000	3,445.0000	(4.544)	0	0	0
22/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	125.0000	111.0000	(11.200)	0	0	0
22/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,560.0000	3,396.0000	(4.607)	0	0	0
22/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,561.0000	4,713.0000	3.333	0	0	0
22/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,656.0000	4,808.0000	3.265	0	0	0
22/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
22/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,240.0000	1,351.0000	8.952	0	0	0
22/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	193.0000	175.0000	(9.326)	0	0	0
22/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,514.0000	4,666.0000	3.367	0	0	0
22/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,624.0000	3,772.0000	4.084	0	0	0
22/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	133.0000	118.0000	(11.278)	0	0	0
22/07/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,010.0000	8,172.0000	2.022	0	0	0
22/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	130.0000	116.0000	(10.769)	0	0	0
22/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	558.0000	632.0000	13.262	0	0	0
22/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,718.0000	2,857.0000	5.114	0	0	0
22/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	198.0000	230.0000	16.162	0	0	0
22/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	463.0000	530.0000	14.471	0	0	0
22/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,862.0000	1,990.0000	6.874	0	0	0
22/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	414.0000	377.0000	(8.937)	0	0	0
22/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	286.0000	259.0000	(9.441)	0	0	0
22/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,578.0000	3,726.0000	4.136	0	0	0
22/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	510.0000	580.0000	13.725	0	0	0
22/07/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,050.0000	6,207.0000	2.595	0	0	0
22/07/2009	£ / R	2010/03/15	11.85	Put	Currency Future	176.0000	205.0000	16.477	0	0	0
22/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,806.0000	2,946.0000	4.989	0	0	0
22/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,133.0000	1,241.0000	9.532	0	0	0
22/07/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,256.0000	8,419.0000	1.974	0	0	0
22/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
22/07/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,078.0000	983.0000	(8.813)	0	0	0
22/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	196.0000	178.0000	(9.184)	0	0	0
22/07/2009	£ / R	2010/03/15	9.40	Call	Currency Future	4,049.0000	3,885.0000	(4.050)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,951.0000	3,787.0000	(4.151)	0	0	0
22/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	431.0000	393.0000	(8.817)	0	0	0
22/07/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,293.0000	6,451.0000	2.511	0	0	0
22/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	732.0000	666.0000	(9.016)	0	0	0
22/07/2009	£ / R	2010/03/15	19.80	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
22/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	963.0000	1,063.0000	10.384	0	0	0
22/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,031.0000	1,886.0000	(7.139)	0	0	0
22/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	113.0000	133.0000	17.699	0	0	0
22/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,277.0000	1,168.0000	(8.536)	0	0	0
22/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	358.0000	416.0000	16.201	0	0	0
22/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,233.0000	4,383.0000	3.544	0	0	0
22/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	151.0000	135.0000	(10.596)	0	0	0
22/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,302.0000	3,447.0000	4.391	0	0	0
22/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,413.0000	2,548.0000	5.595	0	0	0
22/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	499.0000	455.0000	(8.818)	0	0	0
22/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,581.0000	1,702.0000	7.653	0	0	0
22/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	332.0000	301.0000	(9.337)	0	0	0
22/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	220.0000	200.0000	(9.091)	0	0	0
22/07/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,404.0000	8,568.0000	1.951	0	0	0
22/07/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,439.0000	6,597.0000	2.454	0	0	0
22/07/2009	£ / R	2010/03/15	21.65	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/07/2009	£ / R	2010/03/15	21.80	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
22/07/2009	£ / R	2010/03/15	19.65	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
22/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,160.0000	1,059.0000	(8.707)	0	0	0
22/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,755.0000	3,591.0000	(4.368)	0	0	0
22/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
22/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,784.0000	2,621.0000	(5.855)	0	0	0
22/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,865.0000	1,724.0000	(7.560)	0	0	0
22/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	146.0000	172.0000	17.808	0	0	0
22/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
22/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	441.0000	506.0000	14.739	0	0	0
22/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,784.0000	1,646.0000	(7.735)	0	0	0
22/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
22/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,688.0000	2,525.0000	(6.064)	0	0	0
22/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
22/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	165.0000	194.0000	17.576	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	486.0000	555.0000	14.198	0	0	0
22/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,105.0000	1,007.0000	(8.869)	0	0	0
22/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,821.0000	1,948.0000	6.974	0	0	0
22/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	440.0000	401.0000	(8.864)	0	0	0
22/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,657.0000	3,493.0000	(4.485)	0	0	0
22/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	305.0000	276.0000	(9.508)	0	0	0
22/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,740.0000	1,865.0000	7.184	0	0	0
22/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	459.0000	418.0000	(8.932)	0	0	0
22/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,586.0000	2,724.0000	5.336	0	0	0
22/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,485.0000	3,633.0000	4.247	0	0	0
22/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	204.0000	185.0000	(9.314)	0	0	0
22/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,420.0000	4,571.0000	3.416	0	0	0
22/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	139.0000	124.0000	(10.791)	0	0	0
22/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	292.0000	265.0000	(9.247)	0	0	0
22/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
22/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,853.0000	3,689.0000	(4.256)	0	0	0
22/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,880.0000	2,718.0000	(5.625)	0	0	0
22/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,947.0000	1,804.0000	(7.345)	0	0	0
22/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
22/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,217.0000	1,112.0000	(8.628)	0	0	0
22/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	129.0000	152.0000	17.829	0	0	0
22/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	398.0000	460.0000	15.578	0	0	0
22/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,674.0000	2,812.0000	5.161	0	0	0
22/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	212.0000	192.0000	(9.434)	0	0	0
22/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,499.0000	2,636.0000	5.482	0	0	0
22/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	478.0000	436.0000	(8.787)	0	0	0
22/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,393.0000	3,540.0000	4.332	0	0	0
22/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	318.0000	288.0000	(9.434)	0	0	0
22/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	145.0000	129.0000	(11.034)	0	0	0
22/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,326.0000	4,477.0000	3.491	0	0	0
22/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,660.0000	1,783.0000	7.410	0	0	0
22/07/2009	£ / R	2010/06/14			Currency Future	13.6305	13.4644	(1.219)	0.0000	0.0000	0
22/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	231.0000	212.0000	(8.225)	0	0	0
22/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,143.0000	3,279.0000	4.327	0	0	0
22/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	490.0000	452.0000	(7.755)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	851.0000	787.0000	(7.521)	0	0	0
22/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	207.0000	190.0000	(8.213)	0	0	0
22/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	730.0000	810.0000	10.959	0	0	0
22/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,399.0000	6,553.0000	2.407	0	0	0
22/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,005.0000	2,128.0000	6.135	0	0	0
22/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,256.0000	6,409.0000	2.446	0	0	0
22/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,206.0000	5,357.0000	2.900	0	0	0
22/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,550.0000	4,697.0000	3.231	0	0	0
22/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,296.0000	3,132.0000	(4.976)	0	0	0
22/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,459.0000	2,587.0000	5.205	0	0	0
22/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
22/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	130.0000	118.0000	(9.231)	0	0	0
22/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	223.0000	205.0000	(8.072)	0	0	0
22/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	120.0000	108.0000	(10.000)	0	0	0
22/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	918.0000	849.0000	(7.516)	0	0	0
22/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,381.0000	2,231.0000	(6.300)	0	0	0
22/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	291.0000	327.0000	12.371	0	0	0
22/07/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,221.0000	1,323.0000	8.354	0	0	0
22/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,161.0000	1,074.0000	(7.494)	0	0	0
22/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,643.0000	4,791.0000	3.188	0	0	0
22/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,192.0000	8,349.0000	1.917	0	0	0
22/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,639.0000	6,794.0000	2.335	0	0	0
22/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,088.0000	1,185.0000	8.915	0	0	0
22/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
22/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	188.0000	214.0000	13.830	0	0	0
22/07/2009	£ / R	2010/06/14	11.45	Put	Currency Future	0.0000	174.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,749.0000	1,621.0000	(7.318)	0	0	0
22/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,970.0000	5,120.0000	3.018	0	0	0
22/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,600.0000	2,449.0000	(5.808)	0	0	0
22/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
22/07/2009	£ / R	2010/06/14	14.40	Call	Currency Future	735.0000	680.0000	(7.483)	0	0	0
22/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	113.0000	128.0000	13.274	0	0	0
22/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	318.0000	356.0000	11.950	0	0	0
22/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0
22/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	119.0000	134.0000	12.605	0	0	0
22/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,754.0000	2,885.0000	4.757	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,064.0000	6,218.0000	2.540	0	0	0
22/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	150.0000	167.0000	11.333	0	0	0
22/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,822.0000	1,691.0000	(7.190)	0	0	0
22/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,687.0000	6,842.0000	2.318	0	0	0
22/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	201.0000	184.0000	(8.458)	0	0	0
22/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,814.0000	3,957.0000	3.749	0	0	0
22/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	273.0000	252.0000	(7.692)	0	0	0
22/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,121.0000	1,219.0000	8.742	0	0	0
22/07/2009	£ / R	2010/06/14	11.20	Put	Currency Future	125.0000	140.0000	12.000	0	0	0
22/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,723.0000	3,865.0000	3.814	0	0	0
22/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,502.0000	2,629.0000	5.076	0	0	0
22/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0
22/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,644.0000	2,493.0000	(5.711)	0	0	0
22/07/2009	£ / R	2010/06/14	21.45	Put	Currency Future	0.0000	8,058.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
22/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	318.0000	293.0000	(7.862)	0	0	0
22/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,443.0000	1,340.0000	(7.138)	0	0	0
22/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,064.0000	5,215.0000	2.982	0	0	0
22/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	954.0000	882.0000	(7.547)	0	0	0
22/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	463.0000	526.0000	13.607	0	0	0
22/07/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,447.0000	6,601.0000	2.389	0	0	0
22/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,319.0000	3,458.0000	4.188	0	0	0
22/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,024.0000	1,118.0000	9.180	0	0	0
22/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,587.0000	3,729.0000	3.959	0	0	0
22/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	303.0000	280.0000	(7.591)	0	0	0
22/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	482.0000	444.0000	(7.884)	0	0	0
22/07/2009	£ / R	2010/06/14	9.35	Put	Currency Future	32.0000	40.0000	25.000	0	0	0
22/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	350.0000	322.0000	(8.000)	0	0	0
22/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	901.0000	833.0000	(7.547)	0	0	0
22/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,168.0000	2,028.0000	(6.458)	0	0	0
22/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,839.0000	2,972.0000	4.685	0	0	0
22/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	294.0000	271.0000	(7.823)	0	0	0
22/07/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,344.0000	3,181.0000	(4.874)	0	0	0
22/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,128.0000	1,989.0000	(6.532)	0	0	0
22/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	145.0000	132.0000	(8.966)	0	0	0
22/07/2009	£ / R	2010/06/14	11.00	Put	Currency Future	103.0000	117.0000	13.592	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2010/06/14	21.65	Call	Currency Future	75.0000	66.0000	(12.000)	0	0	0
22/07/2009	£ / R 2010/06/14	16.05	Call	Currency Future	420.0000	386.0000	(8.095)	0	0	0
22/07/2009	£ / R 2010/06/14	18.65	Call	Currency Future	186.0000	171.0000	(8.065)	0	0	0
22/07/2009	£ / R 2010/06/14	9.80	Call	Currency Future	3,881.0000	3,717.0000	(4.226)	0	0	0
22/07/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,424.0000	2,274.0000	(6.188)	0	0	0
22/07/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,386.0000	8,544.0000	1.884	0	0	0
22/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	198.0000	225.0000	13.636	0	0	0
22/07/2009	£ / R 2010/06/14	11.00	Call	Currency Future	2,733.0000	2,582.0000	(5.525)	0	0	0
22/07/2009	£ / R 2010/06/14	18.30	Put	Currency Future	4,876.0000	5,026.0000	3.076	0	0	0
22/07/2009	£ / R 2010/06/14	19.65	Put	Currency Future	6,160.0000	6,314.0000	2.500	0	0	0
22/07/2009	£ / R 2010/06/14	9.65	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
22/07/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,313.0000	4,154.0000	(3.687)	0	0	0
22/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	434.0000	400.0000	(7.834)	0	0	0
22/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	76.0000	88.0000	15.789	0	0	0
22/07/2009	£ / R 2010/06/14	16.40	Call	Currency Future	373.0000	344.0000	(7.775)	0	0	0
22/07/2009	£ / R 2010/06/14	10.00	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
22/07/2009	£ / R 2010/06/14	19.65	Call	Currency Future	141.0000	128.0000	(9.220)	0	0	0
22/07/2009	£ / R 2010/06/14	8.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/07/2009	£ / R 2010/06/14	15.80	Call	Currency Future	458.0000	421.0000	(8.079)	0	0	0
22/07/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,754.0000	2,885.0000	4.757	0	0	0
22/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,415.0000	1,313.0000	(7.208)	0	0	0
22/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	4,042.0000	4,188.0000	3.612	0	0	0
22/07/2009	£ / R 2010/06/14	12.00	Call	Currency Future	1,896.0000	1,763.0000	(7.015)	0	0	0
22/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	884.0000	818.0000	(7.466)	0	0	0
22/07/2009	£ / R 2010/06/14	18.35	Call	Currency Future	204.0000	187.0000	(8.333)	0	0	0
22/07/2009	£ / R 2010/06/14	15.80	Put	Currency Future	2,627.0000	2,757.0000	4.949	0	0	0
22/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	557.0000	516.0000	(7.361)	0	0	0
22/07/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,504.0000	1,615.0000	7.380	0	0	0
22/07/2009	£ / R 2010/06/14	10.00	Call	Currency Future	3,686.0000	3,522.0000	(4.449)	0	0	0
22/07/2009	£ / R 2010/06/14	13.55	Call	Currency Future	1,011.0000	935.0000	(7.517)	0	0	0
22/07/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,333.0000	1,236.0000	(7.277)	0	0	0
22/07/2009	£ / R 2010/06/14	10.65	Put	Currency Future	72.0000	84.0000	16.667	0	0	0
22/07/2009	£ / R 2010/06/14	21.45	Call	Currency Future	0.0000	72.0000	100.000	0	0	0
22/07/2009	£ / R 2010/06/14	17.80	Call	Currency Future	242.0000	222.0000	(8.264)	0	0	0
22/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	434.0000	400.0000	(7.834)	0	0	0
22/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,126.0000	2,252.0000	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
22/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	361.0000	333.0000	(7.756)	0	0	0
22/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	195.0000	179.0000	(8.205)	0	0	0
22/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	363.0000	404.0000	11.295	0	0	0
22/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,095.0000	8,252.0000	1.939	0	0	0
22/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
22/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,411.0000	4,558.0000	3.333	0	0	0
22/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	413.0000	380.0000	(7.990)	0	0	0
22/07/2009	£ / R	2010/06/14	10.35	Put	Currency Future	64.0000	66.0000	3.125	0	0	0
22/07/2009	£ / R	2010/06/14	19.95	Call	Currency Future	128.0000	116.0000	(9.375)	0	0	0
22/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	485.0000	549.0000	13.196	0	0	0
22/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	265.0000	299.0000	12.830	0	0	0
22/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	931.0000	1,021.0000	9.667	0	0	0
22/07/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,643.0000	1,518.0000	(7.608)	0	0	0
22/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	219.0000	248.0000	13.242	0	0	0
22/07/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,210.0000	2,068.0000	(6.425)	0	0	0
22/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	595.0000	551.0000	(7.395)	0	0	0
22/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,282.0000	1,187.0000	(7.410)	0	0	0
22/07/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,295.0000	2,148.0000	(6.405)	0	0	0
22/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	626.0000	699.0000	11.661	0	0	0
22/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,154.0000	1,253.0000	8.579	0	0	0
22/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	553.0000	622.0000	12.477	0	0	0
22/07/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,630.0000	8,788.0000	1.831	0	0	0
22/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	84.0000	97.0000	15.476	0	0	0
22/07/2009	£ / R	2010/06/14	10.10	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
22/07/2009	£ / R	2010/06/14	17.00	Call	Currency Future	308.0000	284.0000	(7.792)	0	0	0
22/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,007.0000	2,853.0000	(5.121)	0	0	0
22/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
22/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,256.0000	1,164.0000	(7.325)	0	0	0
22/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,923.0000	5,073.0000	3.047	0	0	0
22/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	180.0000	204.0000	13.333	0	0	0
22/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	427.0000	393.0000	(7.963)	0	0	0
22/07/2009	£ / R	2010/06/14	11.50	Put	Currency Future	164.0000	184.0000	12.195	0	0	0
22/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	757.0000	838.0000	10.700	0	0	0
22/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	530.0000	492.0000	(7.170)	0	0	0
22/07/2009	£ / R	2010/06/14	19.45	Put	Currency Future	0.0000	6,122.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,028.0000	3,864.0000	(4.071)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
22/07/2009	£ / R	2010/06/14	13.10	Put	Currency Future	677.0000	754.0000	11.374	0	0	0
22/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	411.0000	459.0000	11.679	0	0	0
22/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	380.0000	350.0000	(7.895)	0	0	0
22/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,915.0000	2,762.0000	(5.249)	0	0	0
22/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,207.0000	1,118.0000	(7.374)	0	0	0
22/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,996.0000	4,141.0000	3.629	0	0	0
22/07/2009	£ / R	2010/06/14	12.45	Put	Currency Future	0.0000	438.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,555.0000	2,405.0000	(5.871)	0	0	0
22/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	134.0000	122.0000	(8.955)	0	0	0
22/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	709.0000	656.0000	(7.475)	0	0	0
22/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	277.0000	256.0000	(7.581)	0	0	0
22/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,508.0000	1,395.0000	(7.493)	0	0	0
22/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,049.0000	1,912.0000	(6.686)	0	0	0
22/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,588.0000	3,424.0000	(4.571)	0	0	0
22/07/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,965.0000	2,087.0000	6.209	0	0	0
22/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,198.0000	3,037.0000	(5.034)	0	0	0
22/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,099.0000	3,235.0000	4.389	0	0	0
22/07/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,491.0000	3,327.0000	(4.698)	0	0	0
22/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	172.0000	193.0000	12.209	0	0	0
22/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	868.0000	802.0000	(7.604)	0	0	0
22/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	71.0000	62.0000	(12.676)	0	0	0
22/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,170.0000	4,011.0000	(3.813)	0	0	0
22/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,250.0000	2,377.0000	5.644	0	0	0
22/07/2009	£ / R	2010/06/14	10.20	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
22/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,252.0000	2,108.0000	(6.394)	0	0	0
22/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,304.0000	6,457.0000	2.427	0	0	0
22/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	227.0000	208.0000	(8.370)	0	0	0
22/07/2009	£ / R	2010/06/14	13.35	Put	Currency Future	813.0000	897.0000	10.332	0	0	0
22/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	69.0000	77.0000	11.594	0	0	0
22/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,187.0000	1,288.0000	8.509	0	0	0
22/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,596.0000	4,744.0000	3.220	0	0	0
22/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	601.0000	673.0000	11.980	0	0	0
22/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
22/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,138.0000	1,053.0000	(7.469)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,187.0000	1,288.0000	8.509	0	0	0
22/07/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,265.0000	4,107.0000	(3.705)	0	0	0
22/07/2009	£ / R 2010/06/14	10.55	Call	Currency Future	3,150.0000	2,991.0000	(5.048)	0	0	0
22/07/2009	£ / R 2010/06/14	8.60	Call	Currency Future	5,041.0000	4,878.0000	(3.233)	0	0	0
22/07/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,797.0000	2,929.0000	4.719	0	0	0
22/07/2009	£ / R 2010/06/14	21.55	Put	Currency Future	7,997.0000	8,155.0000	1.976	0	0	0
22/07/2009	£ / R 2010/06/14	16.30	Call	Currency Future	386.0000	355.0000	(8.031)	0	0	0
22/07/2009	£ / R 2010/06/14	7.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/07/2009	£ / R 2010/06/14	9.55	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
22/07/2009	£ / R 2010/06/14	17.00	Put	Currency Future	3,678.0000	3,820.0000	3.861	0	0	0
22/07/2009	£ / R 2010/06/14	17.30	Call	Currency Future	281.0000	260.0000	(7.473)	0	0	0
22/07/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,733.0000	5,568.0000	(2.878)	0	0	0
22/07/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,485.0000	5,321.0000	(2.990)	0	0	0
22/07/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,365.0000	4,511.0000	3.345	0	0	0
22/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	868.0000	802.0000	(7.604)	0	0	0
22/07/2009	£ / R 2010/06/14	16.30	Put	Currency Future	3,055.0000	3,191.0000	4.452	0	0	0
22/07/2009	£ / R 2010/06/14	9.40	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
22/07/2009	£ / R 2010/06/14	21.80	Put	Currency Future	8,240.0000	8,398.0000	1.917	0	0	0
22/07/2009	£ / R 2010/06/14	17.60	Call	Currency Future	257.0000	237.0000	(7.782)	0	0	0
22/07/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,578.0000	1,691.0000	7.161	0	0	0
22/07/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,678.0000	1,552.0000	(7.509)	0	0	0
22/07/2009	£ / R 2010/06/14	10.65	Call	Currency Future	3,053.0000	2,899.0000	(5.044)	0	0	0
22/07/2009	£ / R 2010/06/14	9.55	Call	Currency Future	4,123.0000	3,962.0000	(3.905)	0	0	0
22/07/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,882.0000	3,016.0000	4.650	0	0	0
22/07/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,541.0000	1,424.0000	(7.592)	0	0	0
22/07/2009	£ / R 2010/06/14	17.30	Put	Currency Future	3,951.0000	4,095.0000	3.645	0	0	0
22/07/2009	£ / R 2010/06/14	10.90	Call	Currency Future	2,824.0000	2,671.0000	(5.418)	0	0	0
22/07/2009	£ / R 2010/06/14	12.55	Put	Currency Future	428.0000	481.0000	12.383	0	0	0
22/07/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,325.0000	1,430.0000	7.925	0	0	0
22/07/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,495.0000	6,650.0000	2.386	0	0	0
22/07/2009	£ / R 2010/06/14	14.75	Call	Currency Future	649.0000	601.0000	(7.396)	0	0	0
22/07/2009	£ / R 2010/06/14	13.45	Put	Currency Future	871.0000	958.0000	9.989	0	0	0
22/07/2009	£ / R 2010/06/14	13.30	Put	Currency Future	785.0000	867.0000	10.446	0	0	0
22/07/2009	£ / R 2010/06/14	12.40	Call	Currency Future	1,609.0000	1,485.0000	(7.707)	0	0	0
22/07/2009	£ / R 2010/06/14	15.05	Call	Currency Future	585.0000	542.0000	(7.350)	0	0	0
22/07/2009	£ / R 2010/06/14	22.00	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,181.0000	4,326.0000	3.468	0	0	0
22/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,116.0000	1,032.0000	(7.527)	0	0	0
22/07/2009	£ / R	2010/06/14	19.45	Call	Currency Future	0.0000	137.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,291.0000	2,420.0000	5.631	0	0	0
22/07/2009	£ / R	2010/06/14	20.00	Call	Currency Future	126.0000	114.0000	(9.524)	0	0	0
22/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,227.0000	4,372.0000	3.430	0	0	0
22/07/2009	£ / R	2010/06/14	17.55	Call	Currency Future	261.0000	240.0000	(8.046)	0	0	0
22/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,231.0000	3,368.0000	4.240	0	0	0
22/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,094.0000	1,011.0000	(7.587)	0	0	0
22/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	347.0000	388.0000	11.816	0	0	0
22/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	522.0000	484.0000	(7.280)	0	0	0
22/07/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,435.0000	8,593.0000	1.873	0	0	0
22/07/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,768.0000	1,886.0000	6.674	0	0	0
22/07/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,052.0000	972.0000	(7.605)	0	0	0
22/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,360.0000	1,262.0000	(7.206)	0	0	0
22/07/2009	£ / R	2010/06/14	12.40	Put	Currency Future	378.0000	421.0000	11.376	0	0	0
22/07/2009	£ / R	2010/06/14	22.15	Call	Currency Future	62.0000	54.0000	(12.903)	0	0	0
22/07/2009	£ / R	2010/06/14	15.75	Call	Currency Future	466.0000	428.0000	(8.155)	0	0	0
22/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	530.0000	597.0000	12.642	0	0	0
22/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	93.0000	107.0000	15.054	0	0	0
22/07/2009	£ / R	2010/06/14	10.30	Put	Currency Future	63.0000	65.0000	3.175	0	0	0
22/07/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,925.0000	3,059.0000	4.581	0	0	0
22/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,585.0000	2,714.0000	4.990	0	0	0
22/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,208.0000	2,335.0000	5.752	0	0	0
22/07/2009	£ / R	2010/06/14	10.45	Call	Currency Future	0.0000	3,084.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,431.0000	1,540.0000	7.617	0	0	0
22/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,055.0000	1,151.0000	9.100	0	0	0
22/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,393.0000	3,230.0000	(4.804)	0	0	0
22/07/2009	£ / R	2010/06/14	17.75	Call	Currency Future	246.0000	225.0000	(8.537)	0	0	0
22/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,375.0000	2,504.0000	5.432	0	0	0
22/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,031.0000	953.0000	(7.565)	0	0	0
22/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	539.0000	500.0000	(7.236)	0	0	0
22/07/2009	£ / R	2010/06/14	9.45	Put	Currency Future	0.0000	45.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,453.0000	3,593.0000	4.054	0	0	0
22/07/2009	£ / R	2010/06/14	14.05	Call	Currency Future	836.0000	773.0000	(7.536)	0	0	0
22/07/2009	£ / R	2010/06/14	15.50	Call	Currency Future	505.0000	468.0000	(7.327)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/06/14	10.45	Put	Currency Future	0.0000	69.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	762.0000	705.0000	(7.480)	0	0	0
22/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	805.0000	745.0000	(7.453)	0	0	0
22/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	333.0000	307.0000	(7.808)	0	0	0
22/07/2009	£ / R	2010/06/14	12.45	Call	Currency Future	0.0000	1,452.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	19.10	Call	Currency Future	164.0000	151.0000	(7.927)	0	0	0
22/07/2009	£ / R	2010/06/14	11.35	Put	Currency Future	144.0000	160.0000	11.111	0	0	0
22/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,024.0000	1,118.0000	9.180	0	0	0
22/07/2009	£ / R	2010/06/14	11.45	Call	Currency Future	0.0000	2,189.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	406.0000	374.0000	(7.882)	0	0	0
22/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,778.0000	2,626.0000	(5.472)	0	0	0
22/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	901.0000	989.0000	9.767	0	0	0
22/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	936.0000	866.0000	(7.479)	0	0	0
22/07/2009	£ / R	2010/06/14	11.30	Put	Currency Future	137.0000	153.0000	11.679	0	0	0
22/07/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,633.0000	5,786.0000	2.716	0	0	0
22/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	98.0000	112.0000	14.286	0	0	0
22/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,468.0000	1,578.0000	7.493	0	0	0
22/07/2009	£ / R	2010/06/14	9.45	Call	Currency Future	0.0000	4,060.0000	100.000	0	0	0
22/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	189.0000	174.0000	(7.937)	0	0	0
22/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,468.0000	2,317.0000	(6.118)	0	0	0
22/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,073.0000	7,229.0000	2.206	0	0	0
22/07/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,784.0000	6,939.0000	2.285	0	0	0
22/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	217.0000	199.0000	(8.295)	0	0	0
22/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
22/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,255.0000	1,358.0000	8.207	0	0	0
22/07/2009	£ / R	2010/06/14	14.20	Call	Currency Future	790.0000	731.0000	(7.468)	0	0	0
22/07/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,727.0000	8,886.0000	1.822	0	0	0
22/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,736.0000	4,885.0000	3.146	0	0	0
22/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	973.0000	899.0000	(7.605)	0	0	0
22/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	954.0000	882.0000	(7.547)	0	0	0
22/07/2009	£ / R	2010/06/14	14.35	Call	Currency Future	748.0000	692.0000	(7.487)	0	0	0
22/07/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,273.0000	4,418.0000	3.393	0	0	0
22/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	684.0000	633.0000	(7.456)	0	0	0
22/07/2009	£ / R	2010/06/14	17.65	Call	Currency Future	254.0000	233.0000	(8.268)	0	0	0
22/07/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,785.0000	1,656.0000	(7.227)	0	0	0
22/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,653.0000	1,768.0000	6.957	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/06/14	12.15	Put	Currency Future	305.0000	341.0000	11.803	0	0	0
22/07/2009	£ / R	2010/06/14	20.30	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
22/07/2009	£ / R	2010/06/14	22.30	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
22/07/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,184.0000	1,096.0000	(7.432)	0	0	0
22/07/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,360.0000	1,467.0000	7.868	0	0	0
22/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,581.0000	8,740.0000	1.853	0	0	0
22/07/2009	£ / R	2010/06/14	16.65	Call	Currency Future	344.0000	317.0000	(7.849)	0	0	0
22/07/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,010.0000	1,874.0000	(6.766)	0	0	0
22/07/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,364.0000	3,503.0000	4.132	0	0	0
22/07/2009	£ / R	2010/06/14	10.85	Put	Currency Future	89.0000	102.0000	14.607	0	0	0
22/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	703.0000	781.0000	11.095	0	0	0
22/07/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,134.0000	4,280.0000	3.532	0	0	0
22/07/2009	£ / R	2010/06/14	11.85	Put	Currency Future	230.0000	260.0000	13.043	0	0	0
22/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,968.0000	3,103.0000	4.549	0	0	0
22/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,832.0000	3,668.0000	(4.280)	0	0	0
22/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,290.0000	1,394.0000	8.062	0	0	0
22/07/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,869.0000	2,716.0000	(5.333)	0	0	0
22/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	265.0000	244.0000	(7.925)	0	0	12,188
22/07/2009	£ / R	2010/06/14	9.85	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
22/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,159.0000	5,309.0000	2.908	0	0	0
22/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,396.0000	1,503.0000	7.665	0	0	0
22/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	776.0000	718.0000	(7.474)	0	0	0
22/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,126.0000	2,252.0000	5.927	0	0	0
22/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	842.0000	927.0000	10.095	0	0	0
22/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,783.0000	4,932.0000	3.115	0	0	0
22/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,859.0000	4,003.0000	3.732	0	0	0
22/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	253.0000	285.0000	12.648	0	0	0
22/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	820.0000	758.0000	(7.561)	0	0	0
22/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	290.0000	267.0000	(7.931)	0	0	0
22/07/2009	£ / R	2010/06/14	18.20	Call	Currency Future	213.0000	196.0000	(7.981)	0	0	0
22/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,073.0000	992.0000	(7.549)	0	0	12,188
22/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	557.0000	516.0000	(7.361)	0	0	0
22/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,934.0000	1,800.0000	(6.929)	0	0	0
22/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,415.0000	1,313.0000	(7.208)	0	0	0
22/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	76.0000	88.0000	15.789	0	0	0
22/07/2009	£ / R	2010/06/14	10.15	Put	Currency Future	59.0000	61.0000	3.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R 2010/06/14	13.65	Put	Currency Future	992.0000	1,085.0000	9.375	0	0	0
22/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	485.0000	549.0000	13.196	0	0	0
22/07/2009	£ / R 2010/06/14	9.70	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
22/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,154.0000	1,253.0000	8.579	0	0	0
22/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,007.0000	2,853.0000	(5.121)	0	0	0
22/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	3,539.0000	3,375.0000	(4.634)	0	0	0
22/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	884.0000	818.0000	(7.466)	0	0	0
22/07/2009	£ / R 2010/06/14	12.90	Put	Currency Future	577.0000	647.0000	12.132	0	0	0
22/07/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,307.0000	1,212.0000	(7.269)	0	0	0
22/07/2009	£ / R 2010/06/14	16.20	Call	Currency Future	399.0000	367.0000	(8.020)	0	0	0
22/07/2009	£ / R 2010/06/14	9.90	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
22/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	198.0000	225.0000	13.636	0	0	0
22/07/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,830.0000	4,979.0000	3.085	0	0	0
22/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,128.0000	1,989.0000	(6.532)	0	0	0
22/07/2009	£ / R 2010/06/14	11.90	Put	Currency Future	241.0000	273.0000	13.278	0	0	0
22/07/2009	£ / R 2010/06/14	9.70	Call	Currency Future	3,979.0000	3,815.0000	(4.122)	0	0	0
22/07/2009	£ / R 2010/06/14	9.90	Call	Currency Future	3,784.0000	3,619.0000	(4.360)	0	0	0
22/07/2009	£ / R 2010/06/14	18.25	Call	Currency Future	210.0000	193.0000	(8.095)	0	0	0
22/07/2009	£ / R 2010/06/14	11.90	Call	Currency Future	1,972.0000	1,837.0000	(6.846)	0	0	0
22/07/2009	£ / R 2010/06/14	9.95	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
22/07/2009	£ / R 2010/06/14	11.75	Call	Currency Future	2,089.0000	1,951.0000	(6.606)	0	0	0
22/07/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,387.0000	1,287.0000	(7.210)	0	0	0
22/07/2009	£ / R 2010/06/14	10.75	Put	Currency Future	80.0000	93.0000	16.250	0	0	0
22/07/2009	£ / R 2010/06/14	9.75	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
22/07/2009	£ / R 2010/06/14	10.75	Call	Currency Future	2,961.0000	2,807.0000	(5.201)	0	0	0
22/07/2009	£ / R 2010/06/14	9.75	Call	Currency Future	3,930.0000	3,766.0000	(4.173)	0	0	0
22/07/2009	£ / R 2010/06/14	12.75	Put	Currency Future	507.0000	573.0000	13.018	0	0	0
22/07/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,167.0000	2,293.0000	5.814	0	0	0
22/07/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,905.0000	4,049.0000	3.688	0	0	0
22/07/2009	£ / R 2010/06/14	15.25	Call	Currency Future	548.0000	508.0000	(7.299)	0	0	0
22/07/2009	£ / R 2010/06/14	17.25	Call	Currency Future	285.0000	263.0000	(7.719)	0	0	0
22/07/2009	£ / R 2010/06/14	16.25	Call	Currency Future	392.0000	361.0000	(7.908)	0	0	0
22/07/2009	£ / R 2010/06/14	16.25	Put	Currency Future	3,012.0000	3,147.0000	4.482	0	0	0
22/07/2009	£ / R 2010/06/14	9.95	Call	Currency Future	3,735.0000	3,571.0000	(4.391)	0	0	0
22/07/2009	£ / R 2010/06/14	11.75	Put	Currency Future	208.0000	236.0000	13.462	0	0	0
22/07/2009	£ / R 2010/06/14	11.25	Put	Currency Future	131.0000	147.0000	12.214	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,713.0000	1,586.0000	(7.414)	0	0	0
22/07/2009	£ / R	2010/06/14	12.25	Put	Currency Future	333.0000	372.0000	11.712	0	0	0
22/07/2009	£ / R	2010/06/14	20.25	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
22/07/2009	£ / R	2010/06/14	15.90	Call	Currency Future	442.0000	407.0000	(7.919)	0	0	0
22/07/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,735.0000	6,891.0000	2.316	0	0	0
22/07/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,711.0000	2,842.0000	4.832	0	0	0
22/07/2009	£ / R	2010/06/14	22.25	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
22/07/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,338.0000	8,495.0000	1.883	0	0	0
22/07/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,511.0000	2,361.0000	(5.974)	0	0	0
22/07/2009	£ / R	2010/06/14	21.90	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
22/07/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,442.0000	3,278.0000	(4.765)	0	0	0
22/07/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,504.0000	4,651.0000	3.264	0	0	0
22/07/2009	£ / R	2010/06/14	17.90	Call	Currency Future	234.0000	215.0000	(8.120)	0	0	0
22/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
22/07/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,679.0000	8,837.0000	1.820	0	0	0
22/07/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,690.0000	4,838.0000	3.156	0	0	0
22/07/2009	£ / R	2010/06/14	18.10	Call	Currency Future	220.0000	202.0000	(8.182)	0	0	0
22/07/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,591.0000	6,746.0000	2.352	0	0	0
22/07/2009	£ / R	2010/06/14	22.10	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
22/07/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,532.0000	8,691.0000	1.864	0	0	0
22/07/2009	£ / R	2010/06/14	20.10	Call	Currency Future	122.0000	110.0000	(9.836)	0	0	0
22/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	497.0000	460.0000	(7.445)	0	0	0
22/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,275.0000	3,413.0000	4.214	0	0	0
22/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,417.0000	2,545.0000	5.296	0	0	0
22/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	355.0000	327.0000	(7.887)	0	0	0
22/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,112.0000	5,262.0000	2.934	0	0	0
22/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	192.0000	176.0000	(8.333)	0	0	0
22/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,778.0000	2,626.0000	(5.472)	0	0	0
22/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	651.0000	726.0000	11.521	0	0	0
22/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,232.0000	1,141.0000	(7.386)	0	0	0
22/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,858.0000	1,727.0000	(7.051)	0	0	0
22/07/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,017.0000	5,167.0000	2.990	0	0	0
22/07/2009	£ / R	2010/06/14	18.45	Call	Currency Future	198.0000	182.0000	(8.081)	0	0	0
22/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	278.0000	313.0000	12.590	0	0	0
22/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,088.0000	4,234.0000	3.571	0	0	0
22/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,187.0000	3,324.0000	4.299	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
22/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	253.0000	285.0000	12.648	0	0	0
22/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,934.0000	1,800.0000	(6.929)	0	0	0
22/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	98.0000	112.0000	14.286	0	0	0
22/07/2009	£ / R	2010/06/14	17.45	Call	Currency Future	269.0000	248.0000	(7.807)	0	0	0
22/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,282.0000	1,187.0000	(7.410)	0	0	0
22/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	514.0000	476.0000	(7.393)	0	0	0
22/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	601.0000	673.0000	11.980	0	0	0
22/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	367.0000	338.0000	(7.902)	0	0	0
22/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,333.0000	2,462.0000	5.529	0	0	0
22/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,637.0000	3,473.0000	(4.509)	0	0	0
22/07/2009	£ / R	2010/06/14	10.05	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
22/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	108.0000	123.0000	13.889	0	0	0
22/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,689.0000	2,537.0000	(5.653)	0	0	0
22/07/2009	€ / R	2009/09/14			Currency Future	11.2162	11.0752	(1.257)	11.2500	11.1000	21,900
22/07/2009	€ / R	2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	12.70	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
22/07/2009	€ / R	2009/09/14	13.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/07/2009	€ / R	2009/09/14	11.65	Call	Currency Future	165.0000	130.0000	(21.212)	0	0	0
22/07/2009	€ / R	2009/09/14	9.70	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
22/07/2009	€ / R	2009/09/14	10.05	Call	Currency Future	0.0000	1,054.0000	100.000	0	0	0
22/07/2009	€ / R	2009/09/14	15.20	Put	Currency Future	3,986.0000	4,126.0000	3.512	0	0	0
22/07/2009	€ / R	2009/09/14	17.65	Put	Currency Future	6,434.0000	6,575.0000	2.191	0	0	0
22/07/2009	€ / R	2009/09/14	13.45	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
22/07/2009	€ / R	2009/09/14	8.60	Call	Currency Future	2,616.0000	2,476.0000	(5.352)	0	0	0
22/07/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,522.0000	1,655.0000	8.739	0	0	0
22/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,859.0000	1,995.0000	7.316	0	0	0
22/07/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,570.0000	1,703.0000	8.471	0	0	0
22/07/2009	€ / R	2009/09/14	11.20	Call	Currency Future	312.0000	251.0000	(19.551)	0	0	0
22/07/2009	€ / R	2009/09/14	12.15	Put	Currency Future	1,015.0000	1,138.0000	12.118	0	0	0
22/07/2009	€ / R	2009/09/14	8.70	Call	Currency Future	2,517.0000	2,376.0000	(5.602)	0	0	0
22/07/2009	€ / R	2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	11.80	Call	Currency Future	133.0000	105.0000	(21.053)	0	0	0
22/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	19.55	Put	Currency Future	8,334.0000	8,475.0000	1.692	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,714.0000	1,849.0000	7.876	0	0	0
22/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,544.0000	2,683.0000	5.464	0	0	0
22/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
22/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	81.0000	64.0000	(20.988)	0	0	0
22/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,516.0000	3,375.0000	(4.010)	0	0	0
22/07/2009	€ / R 2009/09/14	19.20	Put	Currency Future	7,984.0000	8,125.0000	1.766	0	0	0
22/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	717.0000	830.0000	15.760	0	0	0
22/07/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,434.0000	8,575.0000	1.672	0	0	0
22/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,692.0000	2,832.0000	5.201	0	0	0
22/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	87.0000	68.0000	(21.839)	0	0	0
22/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,334.0000	6,475.0000	2.226	0	0	0
22/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
22/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
22/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	420.0000	513.0000	22.143	0	0	0
22/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,195.0000	1,323.0000	10.711	0	0	0
22/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,529.0000	1,391.0000	(9.026)	0	0	0
22/07/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	927.0000	1,048.0000	13.053	0	0	0
22/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
22/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	637.0000	746.0000	17.111	0	0	0
22/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
22/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	15.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,484.0000	8,625.0000	1.662	0	0	0
22/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,347.0000	2,485.0000	5.880	0	0	0
22/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	841.0000	959.0000	14.031	0	0	0
22/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,627.0000	1,489.0000	(8.482)	0	0	0
22/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,618.0000	1,752.0000	8.282	0	0	0
22/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,692.0000	2,832.0000	5.201	0	0	0
22/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,015.0000	1,138.0000	12.118	0	0	0
22/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	9.05	Call	Currency Future	0.0000	2,031.0000	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
22/07/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,984.0000	6,125.0000	2.356	0	0	0
22/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,435.0000	4,575.0000	3.157	0	0	0
22/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	627.0000	522.0000	(16.746)	0	0	0
22/07/2009	€ / R 2009/09/14	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
22/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
22/07/2009	€ / R 2009/09/14	19.05	Put	Currency Future	0.0000	7,975.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	10.20	Put	Currency Future	30.0000	44.0000	46.667	0	0	0
22/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	124.0000	97.0000	(21.774)	0	0	0
22/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,484.0000	6,625.0000	2.175	0	0	0
22/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,385.0000	4,525.0000	3.193	0	0	0
22/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	757.0000	872.0000	15.192	0	0	0
22/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,475.0000	1,607.0000	8.949	0	0	0
22/07/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	757.0000	872.0000	15.192	0	0	0
22/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
22/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	107.0000	84.0000	(21.495)	0	0	0
22/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	138.0000	181.0000	31.159	0	0	0
22/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,102.0000	2,239.0000	6.518	0	0	0
22/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	153.0000	121.0000	(20.915)	0	0	0
22/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	236.0000	188.0000	(20.339)	0	0	0
22/07/2009	€ / R 2009/09/14	15.05	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	9.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	970.0000	1,093.0000	12.680	0	0	0
22/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	555.0000	456.0000	(17.838)	0	0	0
22/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,384.0000	6,525.0000	2.209	0	0	0
22/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
22/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
22/07/2009	€ / R 2009/09/14	10.05	Put	Currency Future	0.0000	29.0000	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
22/07/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,578.0000	1,440.0000	(8.745)	0	0	0
22/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,396.0000	2,535.0000	5.801	0	0	0
22/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	57.0000	45.0000	(21.053)	0	0	0
22/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,200.0000	2,337.0000	6.227	0	0	0
22/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	296.0000	376.0000	27.027	0	0	0
22/07/2009	€ / R 2009/09/14	15.05	Put	Currency Future	0.0000	3,977.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	10.40	Put	Currency Future	53.0000	74.0000	39.623	0	0	0
22/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	665.0000	558.0000	(16.090)	0	0	0
22/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,643.0000	2,782.0000	5.259	0	0	0
22/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	111.0000	147.0000	32.432	0	0	0
22/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,102.0000	2,239.0000	6.518	0	0	0
22/07/2009	€ / R 2009/09/14	9.05	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,816.0000	2,675.0000	(5.007)	0	0	0
22/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	100.0000	79.0000	(21.000)	0	0	0
22/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,384.0000	8,525.0000	1.682	0	0	0
22/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
22/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	165.0000	130.0000	(21.212)	0	0	0
22/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	47.0000	37.0000	(21.277)	0	0	0
22/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/07/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,816.0000	3,675.0000	(3.695)	0	0	0
22/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	799.0000	916.0000	14.643	0	0	0
22/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	590.0000	488.0000	(17.288)	0	0	0
22/07/2009	€ / R 2009/09/14	9.60	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,445.0000	2,584.0000	5.685	0	0	0
22/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	599.0000	705.0000	17.696	0	0	0
22/07/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	115.0000	91.0000	(20.870)	0	0	0
22/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,335.0000	4,475.0000	3.230	0	0	0
22/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
22/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,381.0000	1,512.0000	9.486	0	0	0
22/07/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,151.0000	2,288.0000	6.369	0	0	0
22/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	487.0000	394.0000	(19.097)	0	0	0
22/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,742.0000	2,881.0000	5.069	0	0	0
22/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	599.0000	705.0000	17.696	0	0	0
22/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,485.0000	4,625.0000	3.122	0	0	0
22/07/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,184.0000	6,325.0000	2.280	0	0	0
22/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	143.0000	113.0000	(20.979)	0	0	0
22/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
22/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,149.0000	1,277.0000	11.140	0	0	0
22/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	78.0000	106.0000	35.897	0	0	0
22/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	170.0000	219.0000	28.824	0	0	0
22/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,637.0000	3,777.0000	3.849	0	0	0
22/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	524.0000	626.0000	19.466	0	0	0
22/07/2009	€ / R 2009/09/14	8.05	Call	Currency Future	0.0000	3,025.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	99.0000	132.0000	33.333	0	0	0
22/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,151.0000	2,288.0000	6.369	0	0	0
22/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	66.0000	52.0000	(21.212)	0	0	0
22/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
22/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,791.0000	2,931.0000	5.016	0	0	0
22/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,195.0000	1,323.0000	10.711	0	0	0
22/07/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,022.0000	1,882.0000	(6.924)	0	0	0
22/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	676.0000	787.0000	16.420	0	0	0
22/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	154.0000	199.0000	29.221	0	0	0
22/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
22/07/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,016.0000	2,875.0000	(4.675)	0	0	0
22/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,907.0000	2,043.0000	7.132	0	0	0
22/07/2009	€ / R 2009/09/14	7.05	Call	Currency Future	0.0000	4,025.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
22/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	884.0000	1,003.0000	13.462	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,684.0000	5,825.0000	2.481	0	0	0
22/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,059.0000	1,184.0000	11.804	0	0	0
22/07/2009	€ / R 2009/09/14	7.20	Call	Currency Future	4,016.0000	3,875.0000	(3.511)	0	0	0
22/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,566.0000	3,425.0000	(3.954)	0	0	0
22/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	70.0000	55.0000	(21.429)	0	0	0
22/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,184.0000	7,325.0000	1.963	0	0	0
22/07/2009	€ / R 2009/09/14	14.00	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	190.0000	151.0000	(20.526)	0	0	0
22/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	75.0000	59.0000	(21.333)	0	0	0
22/07/2009	€ / R 2009/09/14	17.05	Put	Currency Future	0.0000	5,975.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,184.0000	8,325.0000	1.723	0	0	0
22/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
22/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,824.0000	1,685.0000	(7.621)	0	0	0
22/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,594.0000	2,732.0000	5.320	0	0	0
22/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	338.0000	270.0000	(20.118)	0	0	0
22/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	970.0000	1,093.0000	12.680	0	0	0
22/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,784.0000	7,925.0000	1.811	0	0	0
22/07/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,046.0000	919.0000	(12.141)	0	0	0
22/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,566.0000	2,426.0000	(5.456)	0	0	0
22/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,287.0000	1,417.0000	10.101	0	0	0
22/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	272.0000	345.0000	26.838	0	0	0
22/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	87.0000	68.0000	(21.839)	0	0	0
22/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	10.40	Call	Currency Future	869.0000	749.0000	(13.809)	0	0	0
22/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,241.0000	1,370.0000	10.395	0	0	0
22/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,316.0000	3,175.0000	(4.252)	0	0	0
22/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,428.0000	1,560.0000	9.244	0	0	0
22/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,495.0000	2,633.0000	5.531	0	0	0
22/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,666.0000	3,525.0000	(3.846)	0	0	0
22/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
22/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,784.0000	5,925.0000	2.438	0	0	0
22/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	338.0000	270.0000	(20.118)	0	0	0
22/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
22/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	744.0000	631.0000	(15.188)	0	0	0
22/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,891.0000	3,030.0000	4.808	0	0	0
22/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	561.0000	665.0000	18.538	0	0	0
22/07/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,104.0000	1,230.0000	11.413	0	0	0
22/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
22/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,990.0000	3,130.0000	4.682	0	0	0
22/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	236.0000	188.0000	(20.339)	0	0	0
22/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,786.0000	3,927.0000	3.724	0	0	0
22/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	177.0000	140.0000	(20.904)	0	0	0
22/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,066.0000	3,925.0000	(3.468)	0	0	0
22/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	420.0000	513.0000	22.143	0	0	0
22/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	93.0000	73.0000	(21.505)	0	0	0
22/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,677.0000	1,538.0000	(8.289)	0	0	0
22/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	272.0000	345.0000	26.838	0	0	0
22/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,249.0000	2,387.0000	6.136	0	0	0
22/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,666.0000	2,526.0000	(5.251)	0	0	0
22/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,185.0000	4,326.0000	3.369	0	0	0
22/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	488.0000	587.0000	20.287	0	0	0
22/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,200.0000	2,337.0000	6.227	0	0	0
22/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,816.0000	4,675.0000	(2.928)	0	0	0
22/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,066.0000	2,925.0000	(4.599)	0	0	0
22/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	272.0000	217.0000	(20.221)	0	0	0
22/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	124.0000	163.0000	31.452	0	0	0
22/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	124.0000	97.0000	(21.774)	0	0	0
22/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	561.0000	665.0000	18.538	0	0	0
22/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	355.0000	442.0000	24.507	0	0	0
22/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	520.0000	424.0000	(18.462)	0	0	0
22/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,384.0000	5,525.0000	2.619	0	0	0
22/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	177.0000	140.0000	(20.904)	0	0	0
22/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	291.0000	234.0000	(19.588)	0	0	0
22/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
22/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,884.0000	7,025.0000	2.048	0	0	0
22/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	115.0000	91.0000	(20.870)	0	0	0
22/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,053.0000	2,190.0000	6.673	0	0	0
22/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,616.0000	3,475.0000	(3.899)	0	0	0
22/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,666.0000	1,800.0000	8.043	0	0	0
22/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	799.0000	916.0000	14.643	0	0	0
22/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	81.0000	64.0000	(20.988)	0	0	0
22/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
22/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	826.0000	709.0000	(14.165)	0	0	0
22/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	325.0000	408.0000	25.538	0	0	0
22/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,268.0000	2,129.0000	(6.129)	0	0	0
22/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,237.0000	1,102.0000	(10.914)	0	0	0
22/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,334.0000	1,464.0000	9.745	0	0	0
22/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,934.0000	8,075.0000	1.777	0	0	0
22/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	60.0000	84.0000	40.000	0	0	0
22/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
22/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,234.0000	5,375.0000	2.694	0	0	0
22/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	204.0000	162.0000	(20.588)	0	0	0
22/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,737.0000	3,877.0000	3.746	0	0	0
22/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
22/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	50.0000	40.0000	(20.000)	0	0	100
22/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,734.0000	6,875.0000	2.094	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	228.0000	286.0000	25.439	0	0	0
22/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,886.0000	4,027.0000	3.628	0	0	0
22/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,219.0000	2,080.0000	(6.264)	0	0	0
22/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,094.0000	964.0000	(11.883)	0	0	0
22/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,216.0000	3,075.0000	(4.384)	0	0	0
22/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,071.0000	1,932.0000	(6.712)	0	0	0
22/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	27.0000	38.0000	40.741	0	0	0
22/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	88.0000	119.0000	35.227	0	0	0
22/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,216.0000	4,075.0000	(3.344)	0	0	0
22/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,934.0000	6,075.0000	2.376	0	0	0
22/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	394.0000	311.0000	(21.066)	0	0	0
22/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	704.0000	594.0000	(15.625)	0	0	0
22/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,766.0000	3,625.0000	(3.744)	0	0	0
22/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,936.0000	4,076.0000	3.557	0	0	0
22/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,116.0000	4,975.0000	(2.756)	0	0	0
22/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
22/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,266.0000	5,125.0000	(2.678)	0	0	0
22/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,120.0000	1,981.0000	(6.557)	0	0	0
22/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
22/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
22/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	220.0000	175.0000	(20.455)	0	0	0
22/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,714.0000	1,849.0000	7.876	0	0	0
22/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	253.0000	202.0000	(20.158)	0	0	0
22/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	387.0000	477.0000	23.256	0	0	0
22/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,040.0000	3,179.0000	4.572	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R	2009/09/14	11.35	Call	Currency Future	253.0000	202.0000	(20.158)	0	0	0
22/07/2009	€ / R	2009/09/14	11.45	Put	Currency Future	453.0000	549.0000	21.192	0	0	0
22/07/2009	€ / R	2009/09/14	12.85	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
22/07/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,643.0000	2,782.0000	5.259	0	0	0
22/07/2009	€ / R	2009/09/14	11.35	Put	Currency Future	387.0000	477.0000	23.256	0	0	0
22/07/2009	€ / R	2009/09/14	12.95	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
22/07/2009	€ / R	2009/09/14	13.10	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/07/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,907.0000	2,043.0000	7.132	0	0	0
22/07/2009	€ / R	2009/09/14	11.00	Put	Currency Future	207.0000	262.0000	26.570	0	0	0
22/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/07/2009	€ / R	2009/09/14	11.00	Call	Currency Future	423.0000	337.0000	(20.331)	0	0	0
22/07/2009	€ / R	2009/09/14	13.55	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
22/07/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,347.0000	2,485.0000	5.880	0	0	0
22/07/2009	€ / R	2009/09/14	19.30	Put	Currency Future	8,084.0000	8,225.0000	1.744	0	0	0
22/07/2009	€ / R	2009/09/14	14.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/07/2009	€ / R	2009/09/14	10.30	Call	Currency Future	956.0000	833.0000	(12.866)	0	0	0
22/07/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,841.0000	2,981.0000	4.928	0	0	0
22/07/2009	€ / R	2009/09/14	11.10	Put	Currency Future	249.0000	315.0000	26.506	0	0	0
22/07/2009	€ / R	2009/09/14	17.30	Put	Currency Future	6,084.0000	6,225.0000	2.318	0	0	0
22/07/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,762.0000	1,897.0000	7.662	0	0	0
22/07/2009	€ / R	2009/09/14	11.10	Call	Currency Future	365.0000	290.0000	(20.548)	0	0	0
22/07/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,666.0000	1,800.0000	8.043	0	0	0
22/07/2009	€ / R	2009/09/14	14.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	€ / R	2009/09/14	14.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,940.0000	3,080.0000	4.762	0	0	0
22/07/2009	€ / R	2009/09/14	11.45	Call	Currency Future	220.0000	175.0000	(20.455)	0	0	0
22/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
22/07/2009	€ / R	2009/09/14	11.45	Put	Currency Future	453.0000	549.0000	21.192	0	0	0
22/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,859.0000	1,995.0000	7.316	0	0	0
22/07/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,445.0000	2,584.0000	5.685	0	0	0
22/07/2009	€ / R	2009/09/14	17.50	Put	Currency Future	6,284.0000	6,425.0000	2.244	0	0	0
22/07/2009	€ / R	2009/09/14	10.50	Put	Currency Future	69.0000	94.0000	36.232	0	0	0
22/07/2009	€ / R	2009/09/14	19.50	Put	Currency Future	8,284.0000	8,425.0000	1.702	0	0	0
22/07/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	10.50	Call	Currency Future	785.0000	670.0000	(14.650)	0	0	0

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22/07/2009	€ / R	2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	15.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	€ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	15.30	Put	Currency Future	4,086.0000	4,226.0000	3.426	0	0	0
22/07/2009	€ / R	2009/09/14	15.50	Put	Currency Future	4,285.0000	4,426.0000	3.291	0	0	0
22/07/2009	€ / R	2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	9.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/07/2009	€ / R	2009/09/14	10.30	Put	Currency Future	40.0000	58.0000	45.000	0	0	0
22/07/2009	€ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	9.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	€ / R	2009/09/14	9.30	Call	Currency Future	1,923.0000	1,783.0000	(7.280)	0	0	0
22/07/2009	€ / R	2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	9.50	Call	Currency Future	1,726.0000	1,587.0000	(8.053)	0	0	0
22/07/2009	€ / R	2009/09/14	7.50	Call	Currency Future	3,716.0000	3,575.0000	(3.794)	0	0	0
22/07/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,916.0000	3,775.0000	(3.601)	0	0	0
22/07/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,916.0000	2,775.0000	(4.835)	0	0	0
22/07/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	8.50	Call	Currency Future	2,716.0000	2,575.0000	(5.191)	0	0	0
22/07/2009	€ / R	2009/09/14	13.15	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
22/07/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,428.0000	1,560.0000	9.244	0	0	0
22/07/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,475.0000	1,607.0000	8.949	0	0	0
22/07/2009	€ / R	2009/09/14	10.25	Call	Currency Future	1,001.0000	876.0000	(12.488)	0	0	0
22/07/2009	€ / R	2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	13.50	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
22/07/2009	€ / R	2009/09/14	7.25	Call	Currency Future	3,966.0000	3,825.0000	(3.555)	0	0	0
22/07/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,298.0000	2,436.0000	6.005	0	0	0
22/07/2009	€ / R	2009/09/14	8.25	Call	Currency Future	2,966.0000	2,825.0000	(4.754)	0	0	0
22/07/2009	€ / R	2009/09/14	12.65	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
22/07/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,956.0000	2,092.0000	6.953	0	0	0
22/07/2009	€ / R	2009/09/14	19.25	Put	Currency Future	8,034.0000	8,175.0000	1.755	0	0	0
22/07/2009	€ / R	2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	13.15	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
22/07/2009	€ / R	2009/09/14	9.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	€ / R	2009/09/14	17.25	Put	Currency Future	6,034.0000	6,175.0000	2.337	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R	2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,618.0000	1,752.0000	8.282	0	0	0
22/07/2009	€ / R	2009/09/14	9.25	Call	Currency Future	1,973.0000	1,833.0000	(7.096)	0	0	0
22/07/2009	€ / R	2009/09/14	15.25	Put	Currency Future	4,036.0000	4,176.0000	3.469	0	0	0
22/07/2009	€ / R	2009/09/14	10.25	Put	Currency Future	35.0000	50.0000	42.857	0	0	0
22/07/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,810.0000	1,946.0000	7.514	0	0	0
22/07/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,956.0000	2,092.0000	6.953	0	0	0
22/07/2009	€ / R	2009/09/14	15.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	€ / R	2009/09/14	13.00	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
22/07/2009	€ / R	2009/09/14	13.20	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
22/07/2009	€ / R	2009/09/14	13.20	Put	Currency Future	2,005.0000	2,141.0000	6.783	0	0	0
22/07/2009	€ / R	2009/09/14	12.80	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
22/07/2009	€ / R	2009/09/14	12.60	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
22/07/2009	€ / R	2009/09/14	10.95	Put	Currency Future	188.0000	240.0000	27.660	0	0	0
22/07/2009	€ / R	2009/09/14	10.95	Call	Currency Future	454.0000	365.0000	(19.604)	0	0	0
22/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/07/2009	€ / R	2009/09/14	14.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,288.0000	3,428.0000	4.258	0	0	0
22/07/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,388.0000	3,528.0000	4.132	0	0	0
22/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,189.0000	3,329.0000	4.390	0	0	0
22/07/2009	€ / R	2009/09/14	14.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/07/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,891.0000	3,030.0000	4.808	0	0	0
22/07/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,594.0000	2,732.0000	5.320	0	0	0
22/07/2009	€ / R	2009/09/14	13.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,189.0000	3,329.0000	4.390	0	0	0
22/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/07/2009	€ / R	2009/09/14	13.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,089.0000	3,229.0000	4.532	0	0	0
22/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,089.0000	3,229.0000	4.532	0	0	0
22/07/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,396.0000	2,535.0000	5.801	0	0	0
22/07/2009	€ / R	2009/09/14	14.10	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/07/2009	€ / R	2009/12/14			Currency Future	11.4081	11.2676	(1.232)	0.0000	0.0000	11,764
22/07/2009	€ / R	2009/12/14	12.00	Put	Currency Future	930.0000	1,035.0000	11.290	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,400.0000	2,525.0000	5.208	0	0	0
22/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,126.0000	1,237.0000	9.858	0	0	0
22/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,231.0000	2,094.0000	(6.141)	0	0	0
22/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,722.0000	1,845.0000	7.143	0	0	0
22/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,634.0000	1,755.0000	7.405	0	0	0
22/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
22/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,362.0000	3,223.0000	(4.134)	0	0	0
22/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	339.0000	303.0000	(10.619)	0	0	0
22/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	284.0000	255.0000	(10.211)	0	0	0
22/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
22/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,241.0000	3,374.0000	4.104	0	0	0
22/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
22/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	108.0000	93.0000	(13.889)	0	0	0
22/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	305.0000	273.0000	(10.492)	0	0	0
22/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	87.0000	103.0000	18.391	0	0	0
22/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	406.0000	363.0000	(10.591)	0	0	0
22/07/2009	€ / R 2009/12/14	17.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,444.0000	8,584.0000	1.658	0	0	0
22/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,295.0000	1,171.0000	(9.575)	0	0	0
22/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,309.0000	2,433.0000	5.370	0	0	0
22/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	364.0000	325.0000	(10.714)	0	0	0
22/07/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,200.0000	6,339.0000	2.242	0	0	0
22/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
22/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,209.0000	4,068.0000	(3.350)	0	0	0
22/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	117.0000	101.0000	(13.675)	0	0	0
22/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	783.0000	882.0000	12.644	0	0	0
22/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,674.0000	3,810.0000	3.702	0	0	0
22/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,214.0000	3,075.0000	(4.325)	0	0	0
22/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,857.0000	1,981.0000	6.677	0	0	0
22/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	748.0000	845.0000	12.968	0	0	0
22/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	518.0000	603.0000	16.409	0	0	0
22/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,377.0000	2,240.0000	(5.764)	0	0	0
22/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,481.0000	3,615.0000	3.849	0	0	0
22/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,449.0000	6,588.0000	2.155	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,503.0000	1,622.0000	7.917	0	0	0
22/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,613.0000	1,482.0000	(8.122)	0	0	0
22/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	181.0000	163.0000	(9.945)	0	0	0
22/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	526.0000	470.0000	(10.646)	0	0	0
22/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
22/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
22/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	211.0000	190.0000	(9.953)	0	0	0
22/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
22/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
22/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,678.0000	1,800.0000	7.271	0	0	0
22/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	856.0000	958.0000	11.916	0	0	0
22/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,430.0000	1,302.0000	(8.951)	0	0	0
22/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	182.0000	228.0000	25.275	0	0	0
22/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	55.0000	65.0000	18.182	0	0	0
22/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	165.0000	149.0000	(9.697)	0	0	0
22/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,678.0000	1,800.0000	7.271	0	0	0
22/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,658.0000	4,797.0000	2.984	0	0	0
22/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,007.0000	1,115.0000	10.725	0	0	0
22/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	643.0000	572.0000	(11.042)	0	0	0
22/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	186.0000	168.0000	(9.677)	0	0	0
22/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	12,462
22/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	391.0000	350.0000	(10.486)	0	0	0
22/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,349.0000	6,489.0000	2.205	0	0	0
22/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	72.0000	85.0000	18.056	0	0	0
22/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	351.0000	314.0000	(10.541)	0	0	0
22/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	385.0000	454.0000	17.922	0	0	0
22/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,086.0000	1,196.0000	10.129	0	0	0
22/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	240.0000	215.0000	(10.417)	0	0	0
22/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	315.0000	377.0000	19.683	0	0	0
22/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	893.0000	996.0000	11.534	0	0	0
22/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,460.0000	1,578.0000	8.082	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,288.0000	3,422.0000	4.075	0	0	0
22/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,561.0000	3,421.0000	(3.931)	0	0	0
22/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
22/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	377.0000	337.0000	(10.610)	0	0	0
22/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,332.0000	1,448.0000	8.709	0	0	0
22/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	723.0000	645.0000	(10.788)	0	0	0
22/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	315.0000	282.0000	(10.476)	0	0	0
22/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,993.0000	2,119.0000	6.322	0	0	0
22/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,918.0000	4,055.0000	3.497	0	0	0
22/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,083.0000	980.0000	(9.511)	0	0	0
22/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,659.0000	1,528.0000	(7.896)	0	0	0
22/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,498.0000	6,638.0000	2.155	0	0	0
22/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,220.0000	2,343.0000	5.541	0	0	0
22/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	248.0000	223.0000	(10.081)	0	0	0
22/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	125.0000	162.0000	29.600	0	0	0
22/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,573.0000	2,435.0000	(5.363)	0	0	0
22/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	51.0000	61.0000	19.608	0	0	0
22/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	225.0000	202.0000	(10.222)	0	0	0
22/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,494.0000	8,634.0000	1.648	0	0	0
22/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	128.0000	110.0000	(14.063)	0	0	0
22/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	232.0000	209.0000	(9.914)	0	0	0
22/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	751.0000	671.0000	(10.652)	0	0	0
22/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	842.0000	754.0000	(10.451)	0	0	0
22/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,344.0000	8,484.0000	1.678	0	0	0
22/07/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,374.0000	1,491.0000	8.515	0	0	0
22/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,115.0000	2,976.0000	(4.462)	0	0	0
22/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,622.0000	2,484.0000	(5.263)	0	0	0
22/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	186.0000	168.0000	(9.677)	0	0	0
22/07/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,194.0000	8,334.0000	1.709	0	0	0
22/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,109.0000	3,968.0000	(3.431)	0	0	0
22/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,610.0000	3,470.0000	(3.878)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,417.0000	1,534.0000	8.257	0	0	0
22/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,328.0000	2,191.0000	(5.885)	0	0	0
22/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,244.0000	8,384.0000	1.698	0	0	0
22/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,698.0000	6,837.0000	2.075	0	0	0
22/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,175.0000	2,298.0000	5.655	0	0	0
22/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,290.0000	1,405.0000	8.915	0	0	0
22/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
22/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	294.0000	263.0000	(10.544)	0	0	13,397
22/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,264.0000	2,388.0000	5.477	0	0	0
22/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,046.0000	1,155.0000	10.421	0	0	0
22/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
22/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,336.0000	3,470.0000	4.017	0	0	0
22/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	819.0000	920.0000	12.332	0	0	0
22/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,417.0000	1,534.0000	8.257	0	0	0
22/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,205.0000	5,344.0000	2.671	0	0	0
22/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	361.0000	428.0000	18.560	0	0	0
22/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	969.0000	1,075.0000	10.939	0	0	0
22/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	123.0000	106.0000	(13.821)	0	0	0
22/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,134.0000	1,998.0000	(6.373)	0	0	0
22/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	811.0000	726.0000	(10.481)	0	0	0
22/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	234.0000	287.0000	22.650	0	0	0
22/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	166.0000	210.0000	26.506	0	0	0
22/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	669.0000	595.0000	(11.061)	0	0	0
22/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	327.0000	292.0000	(10.703)	0	0	0
22/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	134.0000	115.0000	(14.179)	0	0	0
22/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
22/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
22/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
22/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	975.0000	878.0000	(9.949)	0	0	0
22/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	76.0000	90.0000	18.421	0	0	0
22/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	218.0000	196.0000	(10.092)	0	0	0
22/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,955.0000	3,087.0000	4.467	0	0	0
22/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0

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22/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,433.0000	3,567.0000	3.903	0	0	0
22/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
22/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,609.0000	4,748.0000	3.016	0	0	0
22/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,264.0000	2,388.0000	5.477	0	0	0
22/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
22/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,250.0000	6,389.0000	2.224	0	0	0
22/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,753.0000	1,621.0000	(7.530)	0	0	0
22/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,313.0000	3,173.0000	(4.226)	0	0	0
22/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
22/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
22/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,723.0000	3,859.0000	3.653	0	0	0
22/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
22/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,820.0000	3,956.0000	3.560	0	0	0
22/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	100.0000	122.0000	22.000	0	0	0
22/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,384.0000	3,519.0000	3.989	0	0	0
22/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,710.0000	3,570.0000	(3.774)	0	0	0
22/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
22/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,708.0000	4,847.0000	2.952	0	0	0
22/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	257.0000	230.0000	(10.506)	0	0	0
22/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,208.0000	1,089.0000	(9.851)	0	0	0
22/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
22/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	45.0000	53.0000	17.778	0	0	0
22/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	170.0000	153.0000	(10.000)	0	0	0
22/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
22/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
22/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	117.0000	101.0000	(13.675)	0	0	0
22/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	549.0000	635.0000	15.665	0	0	0
22/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,312.0000	4,450.0000	3.200	0	0	0
22/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,460.0000	1,578.0000	8.082	0	0	0
22/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,626.0000	3,761.0000	3.723	0	0	0
22/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	152.0000	137.0000	(9.868)	0	0	0
22/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,248.0000	1,362.0000	9.135	0	0	0
22/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
22/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	507.0000	453.0000	(10.651)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	192.0000	173.0000	(9.896)	0	0	0
22/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	67.0000	79.0000	17.910	0	0	0
22/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	570.0000	507.0000	(11.053)	0	0	0
22/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	293.0000	353.0000	20.478	0	0	0
22/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
22/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	218.0000	196.0000	(10.092)	0	0	0
22/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	272.0000	330.0000	21.324	0	0	0
22/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,475.0000	1,347.0000	(8.678)	0	0	0
22/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	253.0000	308.0000	21.739	0	0	0
22/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,411.0000	4,549.0000	3.129	0	0	0
22/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	265.0000	238.0000	(10.189)	0	0	0
22/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
22/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,385.0000	1,258.0000	(9.170)	0	0	0
22/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	462.0000	540.0000	16.883	0	0	0
22/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,309.0000	2,433.0000	5.370	0	0	0
22/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	906.0000	814.0000	(10.155)	0	0	0
22/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	225.0000	202.0000	(10.222)	0	0	0
22/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,529.0000	3,664.0000	3.825	0	0	0
22/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
22/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,720.0000	2,582.0000	(5.074)	0	0	0
22/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,248.0000	1,362.0000	9.135	0	0	0
22/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
22/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	123.0000	106.0000	(13.821)	0	0	0
22/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	940.0000	846.0000	(10.000)	0	0	0
22/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,460.0000	4,599.0000	3.117	0	0	0
22/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	198.0000	247.0000	24.747	0	0	0
22/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	257.0000	230.0000	(10.506)	0	0	0
22/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,510.0000	4,648.0000	3.060	0	0	0
22/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,412.0000	3,272.0000	(4.103)	0	0	0
22/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0
22/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,802.0000	5,941.0000	2.396	0	0	0
22/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,166.0000	1,278.0000	9.605	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,426.0000	2,288.0000	(5.688)	0	0	0
22/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,536.0000	2,663.0000	5.008	0	0	0
22/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	275.0000	246.0000	(10.545)	0	0	0
22/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
22/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,207.0000	1,320.0000	9.362	0	0	0
22/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	488.0000	436.0000	(10.656)	0	0	0
22/07/2009	€ / R 2009/12/14	17.25	Call	Currency Future	0.0000	9.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,812.0000	1,936.0000	6.843	0	0	0
22/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,800.0000	1,667.0000	(7.389)	0	0	0
22/07/2009	€ / R 2009/12/14	19.25	Put	Currency Future	0.0000	7,985.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	11.25	Put	Currency Future	0.0000	509.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,760.0000	3,620.0000	(3.723)	0	0	0
22/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	580.0000	669.0000	15.345	0	0	0
22/07/2009	€ / R 2009/12/14	17.25	Put	Currency Future	0.0000	5,991.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	695.0000	620.0000	(10.791)	0	0	0
22/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,567.0000	1,437.0000	(8.296)	0	0	0
22/07/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	337.0000	402.0000	19.288	0	0	0
22/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,795.0000	7,935.0000	1.796	0	0	0
22/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	36.0000	43.0000	19.444	0	0	0
22/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,770.0000	2,631.0000	(5.018)	0	0	0
22/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
22/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
22/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,901.0000	6,041.0000	2.372	0	0	0
22/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	780.0000	698.0000	(10.513)	0	0	0
22/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,861.0000	2,992.0000	4.579	0	0	0
22/07/2009	€ / R 2009/12/14	10.25	Call	Currency Future	0.0000	1,127.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,652.0000	5,792.0000	2.477	0	0	0
22/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,524.0000	2,386.0000	(5.468)	0	0	0
22/07/2009	€ / R 2009/12/14	8.25	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,895.0000	8,035.0000	1.773	0	0	0
22/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,164.0000	4,302.0000	3.314	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,511.0000	3,371.0000	(3.987)	0	0	0
22/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	421.0000	376.0000	(10.689)	0	0	0
22/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	59.0000	69.0000	16.949	0	0	0
22/07/2009	€ / R 2009/12/14	8.25	Call	Currency Future	0.0000	3,026.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,894.0000	1,761.0000	(7.022)	0	0	0
22/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,262.0000	4,401.0000	3.261	0	0	0
22/07/2009	€ / R 2009/12/14	7.25	Call	Currency Future	0.0000	4,018.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	713.0000	809.0000	13.464	0	0	0
22/07/2009	€ / R 2009/12/14	10.25	Put	Currency Future	0.0000	110.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	42.0000	49.0000	16.667	0	0	0
22/07/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	79.0000	68.0000	(13.924)	0	0	0
22/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	874.0000	784.0000	(10.297)	0	0	0
22/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,628.0000	2,757.0000	4.909	0	0	0
22/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,809.0000	3,669.0000	(3.676)	0	0	0
22/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
22/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	87.0000	74.0000	(14.943)	0	0	0
22/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	165.0000	149.0000	(9.697)	0	0	0
22/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,847.0000	6,987.0000	2.045	0	0	0
22/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,721.0000	2,850.0000	4.741	0	0	0
22/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,131.0000	2,253.0000	5.725	0	0	0
22/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
22/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,146.0000	7,286.0000	1.959	0	0	0
22/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,086.0000	1,196.0000	10.129	0	0	0
22/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	73.0000	62.0000	(15.068)	0	0	0
22/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	99.0000	85.0000	(14.141)	0	0	0
22/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	294.0000	263.0000	(10.544)	0	0	0
22/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
22/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,445.0000	2,571.0000	5.153	0	0	0
22/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,857.0000	1,981.0000	6.677	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,814.0000	2,945.0000	4.655	0	0	0
22/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,721.0000	2,850.0000	4.741	0	0	0
22/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
22/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	99.0000	85.0000	(14.141)	0	0	0
22/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,183.0000	2,046.0000	(6.276)	0	0	0
22/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,908.0000	3,039.0000	4.505	0	0	0
22/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,354.0000	2,479.0000	5.310	0	0	0
22/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
22/07/2009	€ / R 2009/12/14	11.25	Call	Currency Future	0.0000	527.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	170.0000	153.0000	(10.000)	0	0	0
22/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	618.0000	549.0000	(11.165)	0	0	0
22/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	215.0000	266.0000	23.721	0	0	0
22/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,812.0000	1,936.0000	6.843	0	0	0
22/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,847.0000	1,714.0000	(7.201)	0	0	0
22/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	410.0000	481.0000	17.317	0	0	0
22/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,869.0000	4,005.0000	3.515	0	0	0
22/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
22/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0
22/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,819.0000	2,680.0000	(4.931)	0	0	0
22/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,354.0000	5,493.0000	2.596	0	0	0
22/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,902.0000	2,027.0000	6.572	0	0	0
22/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	470.0000	420.0000	(10.638)	0	0	0
22/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,094.0000	8,235.0000	1.742	0	0	0
22/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	112.0000	97.0000	(13.393)	0	0	0
22/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,213.0000	4,351.0000	3.276	0	0	0
22/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,491.0000	2,617.0000	5.058	0	0	0
22/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	147.0000	131.0000	(10.884)	0	0	0
22/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,995.0000	8,135.0000	1.751	0	0	0
22/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	79.0000	68.0000	(13.924)	0	0	0
22/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,100.0000	6,240.0000	2.295	0	0	0
22/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	76.0000	65.0000	(14.474)	0	0	0
22/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,536.0000	2,663.0000	5.008	0	0	0
22/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	83.0000	71.0000	(14.458)	0	0	0
22/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,582.0000	2,710.0000	4.957	0	0	0
22/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	612.0000	703.0000	14.869	0	0	0
22/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	90.0000	78.0000	(13.333)	0	0	0
22/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	437.0000	390.0000	(10.755)	0	0	0
22/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,902.0000	2,027.0000	6.572	0	0	0
22/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,768.0000	2,897.0000	4.660	0	0	0
22/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	160.0000	145.0000	(9.375)	0	0	0
22/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	679.0000	773.0000	13.844	0	0	0
22/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,039.0000	2,163.0000	6.081	0	0	0
22/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,582.0000	2,710.0000	4.957	0	0	0
22/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
22/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	645.0000	737.0000	14.264	0	0	0
22/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	90.0000	78.0000	(13.333)	0	0	0
22/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
22/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	453.0000	405.0000	(10.596)	0	0	0
22/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,361.0000	4,500.0000	3.187	0	0	0
22/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	139.0000	120.0000	(13.669)	0	0	0
22/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,675.0000	2,803.0000	4.785	0	0	0
22/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,660.0000	3,520.0000	(3.825)	0	0	0
22/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,491.0000	2,617.0000	5.058	0	0	0
22/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,671.0000	2,533.0000	(5.167)	0	0	0
22/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
22/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
22/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,037.0000	1,903.0000	(6.578)	0	0	0
22/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
22/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,016.0000	4,153.0000	3.411	0	0	0
22/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,706.0000	1,574.0000	(7.737)	0	0	0
22/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,121.0000	1,015.0000	(9.456)	0	0	0
22/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,017.0000	2,877.0000	(4.640)	0	0	0
22/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,546.0000	1,666.0000	7.762	0	0	0
22/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	204.0000	184.0000	(9.804)	0	0	0
22/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	113.0000	148.0000	30.973	0	0	0
22/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,009.0000	3,869.0000	(3.492)	0	0	0
22/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,354.0000	2,479.0000	5.310	0	0	0
22/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,948.0000	2,073.0000	6.417	0	0	0
22/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,131.0000	2,253.0000	5.725	0	0	0
22/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	112.0000	97.0000	(13.393)	0	0	0
22/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	139.0000	120.0000	(13.669)	0	0	0
22/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	156.0000	141.0000	(9.615)	0	0	0
22/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	143.0000	126.0000	(11.888)	0	0	0
22/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,085.0000	2,208.0000	5.899	0	0	0
22/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,767.0000	1,890.0000	6.961	0	0	0
22/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	175.0000	158.0000	(9.714)	0	0	0
22/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	143.0000	126.0000	(11.888)	0	0	0
22/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,001.0000	6,140.0000	2.316	0	0	0
22/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	198.0000	178.0000	(10.101)	0	0	0
22/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,085.0000	2,208.0000	5.899	0	0	0
22/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,590.0000	1,710.0000	7.547	0	0	0
22/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	147.0000	131.0000	(10.884)	0	0	0
22/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,039.0000	2,163.0000	6.081	0	0	0
22/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,809.0000	3,669.0000	(3.676)	0	0	0
22/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,918.0000	2,779.0000	(4.764)	0	0	0
22/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,114.0000	4,252.0000	3.354	0	0	0
22/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,145.0000	3,278.0000	4.229	0	0	0
22/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,909.0000	3,769.0000	(3.581)	0	0	0
22/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	138.0000	177.0000	28.261	0	0	0
22/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,942.0000	1,808.0000	(6.900)	0	0	0
22/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,046.0000	945.0000	(9.656)	0	0	0
22/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	34.0000	40.0000	17.647	0	0	0
22/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R	2010/03/15			Currency Future	11.6000	11.4594	(1.212)	11.6000	11.6000	1,116
22/07/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,470.0000	6,609.0000	2.148	0	0	0
22/07/2009	€ / R	2010/03/15	10.90	Call	Currency Future	1,030.0000	950.0000	(7.767)	0	0	0
22/07/2009	€ / R	2010/03/15	13.10	Call	Currency Future	324.0000	302.0000	(6.790)	0	0	0
22/07/2009	€ / R	2010/03/15	11.95	Call	Currency Future	568.0000	525.0000	(7.570)	0	0	0
22/07/2009	€ / R	2010/03/15	8.80	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
22/07/2009	€ / R	2010/03/15	18.05	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/07/2009	€ / R	2010/03/15	9.90	Put	Currency Future	80.0000	100.0000	25.000	0	0	0
22/07/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,824.0000	1,943.0000	6.524	0	0	0
22/07/2009	€ / R	2010/03/15	7.80	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
22/07/2009	€ / R	2010/03/15	13.25	Call	Currency Future	304.0000	284.0000	(6.579)	0	0	0
22/07/2009	€ / R	2010/03/15	17.80	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/07/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,459.0000	8,599.0000	1.655	0	0	0
22/07/2009	€ / R	2010/03/15	8.90	Call	Currency Future	2,729.0000	2,591.0000	(5.057)	0	0	0
22/07/2009	€ / R	2010/03/15	14.10	Call	Currency Future	204.0000	188.0000	(7.843)	0	0	0
22/07/2009	€ / R	2010/03/15	11.95	Put	Currency Future	918.0000	1,016.0000	10.675	0	0	0
22/07/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,810.0000	3,671.0000	(3.648)	0	0	0
22/07/2009	€ / R	2010/03/15	11.25	Put	Currency Future	492.0000	565.0000	14.837	0	0	0
22/07/2009	€ / R	2010/03/15	8.90	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
22/07/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,704.0000	2,829.0000	4.623	0	0	0
22/07/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,827.0000	2,689.0000	(4.881)	0	0	0
22/07/2009	€ / R	2010/03/15	11.25	Call	Currency Future	842.0000	774.0000	(8.076)	0	0	0
22/07/2009	€ / R	2010/03/15	12.15	Call	Currency Future	511.0000	474.0000	(7.241)	0	0	0
22/07/2009	€ / R	2010/03/15	18.10	Put	Currency Future	6,519.0000	6,659.0000	2.148	0	0	0
22/07/2009	€ / R	2010/03/15	20.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/07/2009	€ / R	2010/03/15	10.90	Put	Currency Future	330.0000	390.0000	18.182	0	0	0
22/07/2009	€ / R	2010/03/15	15.10	Call	Currency Future	127.0000	117.0000	(7.874)	0	0	0
22/07/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,867.0000	1,745.0000	(6.535)	0	0	0
22/07/2009	€ / R	2010/03/15	10.25	Put	Currency Future	137.0000	167.0000	21.898	0	0	0
22/07/2009	€ / R	2010/03/15	12.20	Call	Currency Future	498.0000	462.0000	(7.229)	0	0	0
22/07/2009	€ / R	2010/03/15	9.90	Call	Currency Future	1,780.0000	1,659.0000	(6.798)	0	0	0
22/07/2009	€ / R	2010/03/15	11.10	Put	Currency Future	418.0000	486.0000	16.268	0	0	0
22/07/2009	€ / R	2010/03/15	10.80	Call	Currency Future	1,091.0000	1,006.0000	(7.791)	0	0	0
22/07/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,487.0000	1,376.0000	(7.465)	0	0	0
22/07/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,061.0000	1,164.0000	9.708	0	0	0
22/07/2009	€ / R	2010/03/15	12.90	Call	Currency Future	355.0000	330.0000	(7.042)	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
22/07/2009	€ / R	2010/03/15	12.05	Call	Currency Future	538.0000	499.0000	(7.249)	0	0	0
22/07/2009	€ / R	2010/03/15	10.80	Put	Currency Future	291.0000	347.0000	19.244	0	0	0
22/07/2009	€ / R	2010/03/15	17.95	Put	Currency Future	6,370.0000	6,510.0000	2.198	0	0	0
22/07/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,954.0000	2,074.0000	6.141	0	0	0
22/07/2009	€ / R	2010/03/15	11.80	Call	Currency Future	615.0000	569.0000	(7.480)	0	0	0
22/07/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,289.0000	4,419.0000	3.031	0	0	0
22/07/2009	€ / R	2010/03/15	19.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/07/2009	€ / R	2010/03/15	9.25	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
22/07/2009	€ / R	2010/03/15	13.90	Call	Currency Future	226.0000	208.0000	(7.965)	0	0	0
22/07/2009	€ / R	2010/03/15	15.80	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
22/07/2009	€ / R	2010/03/15	14.25	Call	Currency Future	190.0000	175.0000	(7.895)	0	0	0
22/07/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,383.0000	4,514.0000	2.989	0	0	0
22/07/2009	€ / R	2010/03/15	11.10	Call	Currency Future	918.0000	845.0000	(7.952)	0	0	0
22/07/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,346.0000	3,475.0000	3.855	0	0	0
22/07/2009	€ / R	2010/03/15	15.25	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	0
22/07/2009	€ / R	2010/03/15	15.90	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
22/07/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,610.0000	1,495.0000	(7.143)	0	0	0
22/07/2009	€ / R	2010/03/15	14.80	Call	Currency Future	146.0000	134.0000	(8.219)	0	0	0
22/07/2009	€ / R	2010/03/15	17.95	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
22/07/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,416.0000	3,277.0000	(4.069)	0	0	0
22/07/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,655.0000	1,771.0000	7.009	0	0	0
22/07/2009	€ / R	2010/03/15	11.80	Put	Currency Future	815.0000	909.0000	11.534	0	0	0
22/07/2009	€ / R	2010/03/15	13.80	Call	Currency Future	238.0000	219.0000	(7.983)	0	0	0
22/07/2009	€ / R	2010/03/15	16.20	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
22/07/2009	€ / R	2010/03/15	7.90	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/07/2009	€ / R	2010/03/15	9.80	Put	Currency Future	67.0000	85.0000	26.866	0	0	0
22/07/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,714.0000	4,847.0000	2.821	0	0	0
22/07/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,528.0000	1,415.0000	(7.395)	0	0	0
22/07/2009	€ / R	2010/03/15	14.90	Call	Currency Future	139.0000	128.0000	(7.914)	0	0	0
22/07/2009	€ / R	2010/03/15	12.80	Call	Currency Future	371.0000	346.0000	(6.739)	0	0	0
22/07/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,360.0000	8,500.0000	1.675	0	0	0
22/07/2009	€ / R	2010/03/15	16.25	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
22/07/2009	€ / R	2010/03/15	10.20	Put	Currency Future	128.0000	156.0000	21.875	0	0	0
22/07/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,526.0000	2,648.0000	4.830	0	0	0
22/07/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,514.0000	3,375.0000	(3.956)	0	0	0
22/07/2009	€ / R	2010/03/15	12.05	Put	Currency Future	988.0000	1,089.0000	10.223	0	0	0

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22/07/2009	€ / R	2010/03/15	12.80	Put	Currency Future	1,571.0000	1,686.0000	7.320	0	0	0
22/07/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,769.0000	3,900.0000	3.476	0	0	0
22/07/2009	€ / R	2010/03/15	9.20	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
22/07/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,136.0000	1,241.0000	9.243	0	0	0
22/07/2009	€ / R	2010/03/15	20.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/07/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,439.0000	3,569.0000	3.780	0	0	0
22/07/2009	€ / R	2010/03/15	8.10	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
22/07/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,438.0000	2,559.0000	4.963	0	0	0
22/07/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,840.0000	2,965.0000	4.401	0	0	0
22/07/2009	€ / R	2010/03/15	8.20	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
22/07/2009	€ / R	2010/03/15	20.10	Put	Currency Future	8,509.0000	8,649.0000	1.645	0	0	0
22/07/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,711.0000	3,572.0000	(3.746)	0	0	0
22/07/2009	€ / R	2010/03/15	10.10	Put	Currency Future	110.0000	135.0000	22.727	0	0	0
22/07/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,387.0000	2,249.0000	(5.781)	0	0	0
22/07/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,436.0000	2,298.0000	(5.665)	0	0	0
22/07/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,098.0000	1,202.0000	9.472	0	0	0
22/07/2009	€ / R	2010/03/15	7.50	Call	Currency Future	4,107.0000	3,968.0000	(3.384)	0	0	0
22/07/2009	€ / R	2010/03/15	10.15	Put	Currency Future	118.0000	145.0000	22.881	0	0	0
22/07/2009	€ / R	2010/03/15	9.10	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
22/07/2009	€ / R	2010/03/15	12.10	Call	Currency Future	525.0000	486.0000	(7.429)	0	0	0
22/07/2009	€ / R	2010/03/15	8.25	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
22/07/2009	€ / R	2010/03/15	17.80	Put	Currency Future	6,221.0000	6,361.0000	2.250	0	0	0
22/07/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,667.0000	4,800.0000	2.850	0	0	0
22/07/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,761.0000	3,622.0000	(3.696)	0	0	0
22/07/2009	€ / R	2010/03/15	8.15	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
22/07/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,533.0000	2,395.0000	(5.448)	0	0	0
22/07/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,366.0000	3,228.0000	(4.100)	0	0	0
22/07/2009	€ / R	2010/03/15	19.80	Put	Currency Future	8,211.0000	8,351.0000	1.705	0	0	0
22/07/2009	€ / R	2010/03/15	11.20	Put	Currency Future	467.0000	538.0000	15.203	0	0	0
22/07/2009	€ / R	2010/03/15	12.25	Call	Currency Future	486.0000	450.0000	(7.407)	0	0	0
22/07/2009	€ / R	2010/03/15	7.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/07/2009	€ / R	2010/03/15	15.15	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
22/07/2009	€ / R	2010/03/15	16.05	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
22/07/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,910.0000	2,030.0000	6.283	0	0	0
22/07/2009	€ / R	2010/03/15	17.85	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/07/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,674.0000	3,805.0000	3.566	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,025.0000	1,126.0000	9.854	0	0	0
22/07/2009	€ / R 2010/03/15	19.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,722.0000	3,853.0000	3.520	0	0	0
22/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,271.0000	6,410.0000	2.217	0	0	0
22/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,619.0000	4,752.0000	2.879	0	0	0
22/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	310.0000	290.0000	(6.452)	0	0	0
22/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	395.0000	461.0000	16.709	0	0	0
22/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	553.0000	512.0000	(7.414)	0	0	0
22/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	122.0000	112.0000	(8.197)	0	0	0
22/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	331.0000	309.0000	(6.647)	0	0	0
22/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	194.0000	179.0000	(7.732)	0	0	0
22/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,749.0000	2,874.0000	4.547	0	0	0
22/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,781.0000	1,900.0000	6.682	0	0	0
22/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	599.0000	554.0000	(7.513)	0	0	0
22/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,794.0000	2,920.0000	4.510	0	0	0
22/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	199.0000	183.0000	(8.040)	0	0	0
22/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	209.0000	193.0000	(7.656)	0	0	0
22/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	867.0000	797.0000	(8.074)	0	0	0
22/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,867.0000	1,987.0000	6.427	0	0	0
22/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,659.0000	2,783.0000	4.663	0	0	0
22/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	462.0000	428.0000	(7.359)	0	0	0
22/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	317.0000	296.0000	(6.625)	0	0	0
22/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	945.0000	870.0000	(7.937)	0	0	0
22/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,484.0000	2,347.0000	(5.515)	0	0	0
22/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,580.0000	3,711.0000	3.659	0	0	0
22/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,408.0000	1,300.0000	(7.670)	0	0	0
22/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,121.0000	2,983.0000	(4.422)	0	0	0
22/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
22/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
22/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
22/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,144.0000	2,010.0000	(6.250)	0	0	0
22/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,465.0000	3,326.0000	(4.012)	0	0	0
22/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,289.0000	2,152.0000	(5.985)	0	0	0
22/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,763.0000	7,903.0000	1.803	0	0	0
22/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,568.0000	1,455.0000	(7.207)	0	0	0
22/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	102.0000	126.0000	23.529	0	0	0
22/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,864.0000	3,996.0000	3.416	0	0	0
22/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,068.0000	3,195.0000	4.140	0	0	0
22/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,261.0000	8,400.0000	1.683	0	0	0
22/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	892.0000	821.0000	(7.960)	0	0	0
22/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
22/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
22/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	627.0000	710.0000	13.238	0	0	0
22/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,007.0000	4,138.0000	3.269	0	0	0
22/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	442.0000	512.0000	15.837	0	0	0
22/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
22/07/2009	€ / R 2010/03/15	19.45	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,572.0000	4,704.0000	2.887	0	0	0
22/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	181.0000	166.0000	(8.287)	0	0	0
22/07/2009	€ / R 2010/03/15	19.45	Put	Currency Future	0.0000	8,003.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
22/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
22/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	72.0000	63.0000	(12.500)	0	0	0
22/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,212.0000	1,319.0000	8.828	0	0	0
22/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	168.0000	155.0000	(7.738)	0	0	0
22/07/2009	€ / R 2010/03/15	17.45	Put	Currency Future	0.0000	6,013.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
22/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,627.0000	3,758.0000	3.612	0	0	0
22/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	291.0000	272.0000	(6.529)	0	0	0
22/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,174.0000	2,295.0000	5.566	0	0	0
22/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,778.0000	5,915.0000	2.371	0	0	0
22/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,563.0000	3,425.0000	(3.873)	0	0	0
22/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	686.0000	774.0000	12.828	0	0	0
22/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,041.0000	2,163.0000	5.977	0	0	0
22/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	649.0000	600.0000	(7.550)	0	0	0
22/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	274.0000	255.0000	(6.934)	0	0	0
22/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,652.0000	1,535.0000	(7.082)	0	0	0
22/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	686.0000	634.0000	(7.580)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,931.0000	3,057.0000	4.299	0	0	0
22/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	749.0000	841.0000	12.283	0	0	0
22/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
22/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,582.0000	2,444.0000	(5.345)	0	0	0
22/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,294.0000	1,193.0000	(7.805)	0	0	0
22/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
22/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,268.0000	3,130.0000	(4.223)	0	0	0
22/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	849.0000	944.0000	11.190	0	0	0
22/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	194.0000	233.0000	20.103	0	0	0
22/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,524.0000	4,656.0000	2.918	0	0	0
22/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,255.0000	4,116.0000	(3.267)	0	0	0
22/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	428.0000	398.0000	(7.009)	0	0	0
22/07/2009	€ / R 2010/03/15	17.45	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,613.0000	1,728.0000	7.130	0	0	0
22/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,328.0000	1,439.0000	8.358	0	0	0
22/07/2009	€ / R 2010/03/15	10.45	Call	Currency Future	0.0000	1,226.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	310.0000	368.0000	18.710	0	0	0
22/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	727.0000	669.0000	(7.978)	0	0	0
22/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
22/07/2009	€ / R 2010/03/15	15.45	Call	Currency Future	0.0000	101.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	232.0000	213.0000	(8.190)	0	0	0
22/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	363.0000	338.0000	(6.887)	0	0	0
22/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,482.0000	2,604.0000	4.915	0	0	0
22/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/07/2009	€ / R 2010/03/15	7.45	Call	Currency Future	0.0000	4,017.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	649.0000	600.0000	(7.550)	0	0	0
22/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,393.0000	3,522.0000	3.802	0	0	0
22/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	749.0000	841.0000	12.283	0	0	0
22/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,336.0000	4,467.0000	3.021	0	0	0
22/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	158.0000	191.0000	20.886	0	0	0
22/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	143.0000	131.0000	(8.392)	0	0	0
22/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	953.0000	1,052.0000	10.388	0	0	0
22/07/2009	€ / R 2010/03/15	7.45	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
22/07/2009	€ / R 2010/03/15	8.45	Call	Currency Future	0.0000	3,032.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	8.45	Put	Currency Future	0.0000	23.0000	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
22/07/2009	€ / R 2010/03/15	13.45	Put	Currency Future	0.0000	2,252.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	13.45	Call	Currency Future	0.0000	262.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	11.45	Put	Currency Future	0.0000	679.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,778.0000	2,640.0000	(4.968)	0	0	0
22/07/2009	€ / R 2010/03/15	11.45	Call	Currency Future	0.0000	688.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/07/2009	€ / R 2010/03/15	10.45	Put	Currency Future	0.0000	217.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,761.0000	3,622.0000	(3.696)	0	0	0
22/07/2009	€ / R 2010/03/15	15.45	Put	Currency Future	0.0000	4,091.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
22/07/2009	€ / R 2010/03/15	9.45	Call	Currency Future	0.0000	2,056.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,823.0000	1,702.0000	(6.637)	0	0	0
22/07/2009	€ / R 2010/03/15	9.45	Put	Currency Future	0.0000	46.0000	100.000	0	0	0
22/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	73.0000	92.0000	26.027	0	0	0
22/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,060.0000	978.0000	(7.736)	0	0	0
22/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,613.0000	3,474.0000	(3.847)	0	0	0
22/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	883.0000	980.0000	10.985	0	0	0
22/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,430.0000	4,561.0000	2.957	0	0	0
22/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
22/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	544.0000	620.0000	13.971	0	0	0
22/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,486.0000	3,616.0000	3.729	0	0	0
22/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	794.0000	730.0000	(8.060)	0	0	0
22/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,615.0000	2,738.0000	4.704	0	0	0
22/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	583.0000	539.0000	(7.547)	0	0	0
22/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	215.0000	198.0000	(7.907)	0	0	0
22/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,739.0000	1,857.0000	6.786	0	0	0
22/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	220.0000	268.0000	21.818	0	0	0
22/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	339.0000	316.0000	(6.785)	0	0	0
22/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,220.0000	1,128.0000	(7.541)	0	0	0
22/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	373.0000	437.0000	17.158	0	0	0
22/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	47.0000	61.0000	29.787	0	0	0
22/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	133.0000	123.0000	(7.519)	0	0	0
22/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	632.0000	584.0000	(7.595)	0	0	0
22/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	263.0000	242.0000	(7.985)	0	0	0
22/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,533.0000	3,663.0000	3.680	0	0	0
22/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,263.0000	2,383.0000	5.303	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
22/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	102.0000	91.0000	(10.784)	0	0	0
22/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,477.0000	4,609.0000	2.948	0	0	0
22/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,102.0000	4,231.0000	3.145	0	0	0
22/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,013.0000	8,152.0000	1.735	0	0	0
22/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,047.0000	1,920.0000	(6.204)	0	0	0
22/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	973.0000	896.0000	(7.914)	0	0	0
22/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	782.0000	875.0000	11.893	0	0	0
22/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,023.0000	6,162.0000	2.308	0	0	0
22/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
22/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	94.0000	117.0000	24.468	0	0	0
22/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
22/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	347.0000	323.0000	(6.916)	0	0	0
22/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,697.0000	1,814.0000	6.895	0	0	0
22/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	220.0000	203.0000	(7.727)	0	0	0
22/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,570.0000	2,693.0000	4.786	0	0	0
22/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
22/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
22/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,122.0000	6,261.0000	2.270	0	0	0
22/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	351.0000	413.0000	17.664	0	0	0
22/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,008.0000	3,869.0000	(3.468)	0	0	0
22/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,001.0000	923.0000	(7.792)	0	0	0
22/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,024.0000	2,885.0000	(4.597)	0	0	0
22/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	87.0000	108.0000	24.138	0	0	0
22/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,737.0000	1,617.0000	(6.908)	0	0	0
22/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,631.0000	2,493.0000	(5.245)	0	0	0
22/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,112.0000	8,251.0000	1.714	0	0	0
22/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
22/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,694.0000	1,576.0000	(6.966)	0	0	0
22/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,662.0000	3,523.0000	(3.796)	0	0	0
22/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,680.0000	2,542.0000	(5.149)	0	0	0
22/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	30.0000	32.0000	6.667	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
22/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
22/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,913.0000	8,053.0000	1.769	0	0	0
22/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,925.0000	6,063.0000	2.329	0	0	0
22/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	244.0000	224.0000	(8.197)	0	0	0
22/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,394.0000	2,515.0000	5.054	0	0	0
22/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,299.0000	3,428.0000	3.910	0	0	0
22/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	92.0000	82.0000	(10.870)	0	0	0
22/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,242.0000	4,372.0000	3.065	0	0	0
22/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
22/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,530.0000	1,644.0000	7.451	0	0	0
22/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,122.0000	1,035.0000	(7.754)	0	0	0
22/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	272.0000	326.0000	19.853	0	0	0
22/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,860.0000	3,720.0000	(3.627)	0	0	0
22/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	380.0000	354.0000	(6.842)	0	0	0
22/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,912.0000	1,788.0000	(6.485)	0	0	0
22/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	62.0000	79.0000	27.419	0	0	0
22/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,876.0000	2,738.0000	(4.798)	0	0	0
22/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
22/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,195.0000	4,325.0000	3.099	0	0	0
22/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,909.0000	3,770.0000	(3.556)	0	0	0
22/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
22/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	153.0000	141.0000	(7.843)	0	0	0
22/07/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,253.0000	3,381.0000	3.935	0	0	0
22/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	95.0000	84.0000	(11.579)	0	0	0
22/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,350.0000	2,471.0000	5.149	0	0	0
22/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	250.0000	230.0000	(8.000)	0	0	0
22/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,489.0000	1,603.0000	7.656	0	0	0
22/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	389.0000	362.0000	(6.941)	0	0	0
22/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,957.0000	1,832.0000	(6.387)	0	0	0
22/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,925.0000	2,787.0000	(4.718)	0	0	0
22/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	57.0000	72.0000	26.316	0	0	0
22/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	254.0000	306.0000	20.472	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,154.0000	1,065.0000	(7.712)	0	0	0
22/07/2009	AL12	2009/08/06			Index Future	317.5520	316.2500	(0.410)	0.0000	0.0000	0
22/07/2009	AL13	2009/08/06			Index Future	244.8310	244.6380	(0.079)	0.0000	0.0000	7
22/07/2009	AL37	2009/08/06			Index Future	277.3480	276.8020	(0.197)	0.0000	0.0000	0
22/07/2009	AL7T	2009/08/06			Index Future	311.1250	310.3800	(0.239)	0.0000	0.0000	0
22/07/2009	ALBI	2009/08/06			Index Future	289.7980	289.0850	(0.246)	0.0000	0.0000	703
22/07/2009	ALBI	2009/11/05			Index Future	294.9950	294.2720	(0.245)	0.0000	0.0000	0
22/07/2009	ALBI	2010/02/04			Index Future	300.5960	299.9190	(0.225)	0.0000	0.0000	0
22/07/2009	CRD1	2009/08/06			Index Future	124.4310	124.2840	(0.118)	0.0000	0.0000	2
22/07/2009	CRD1	2009/11/05			Index Future	126.6910	126.5420	(0.118)	0.0000	0.0000	0
22/07/2009	CRD1	2010/02/04			Index Future	129.0830	128.9310	(0.118)	0.0000	0.0000	0
22/07/2009	GOVI	2009/08/06			jGovi	291.6200	290.9210	(0.240)	0.0000	0.0000	566
22/07/2009	GOVI	2009/11/05			jGovi	296.8570	296.1470	(0.239)	0.0000	0.0000	0
22/07/2009	GOVI	2010/02/04			jGovi	302.4635	301.7385	(0.240)	0.0000	0.0000	0
22/07/2009	ILBI	2009/08/06			Index Future	361.4110	361.3380	(0.020)	0.0000	0.0000	3
22/07/2009	ILBI	2009/11/05			Index Future	368.5860	368.5080	(0.021)	0.0000	0.0000	0
22/07/2009	J153	2010/08/31			jSwap	7.8280	7.8360	0.102	0.0000	0.0000	0
22/07/2009	J157	2015/09/15			jSwap	8.8440	8.8970	0.599	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
22/07/2009	J186	2026/12/21			jSwap	8.4650	8.5050	0.473	0.0000	0.0000	0
22/07/2009	J201	2014/12/22			jSwap	8.7050	8.7520	0.540	0.0000	0.0000	0
22/07/2009	J203	2017/09/15			jSwap	8.9740	9.0100	0.401	0.0000	0.0000	0
22/07/2009	J204	2018/12/21			jSwap	8.9680	9.0140	0.513	0.0000	0.0000	0
22/07/2009	J207	2020/01/15			jSwap	8.9710	9.0170	0.513	0.0000	0.0000	0
22/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
22/07/2009	JFRA	2009/08/06			jFra	7.6020	7.7290	1.671	0.0000	0.0000	0
22/07/2009	JFRA	2009/11/05			jFra	7.2420	7.2660	0.331	0.0000	0.0000	0
22/07/2009	JFRA	2010/02/04			jFra	7.2770	7.3030	0.357	0.0000	0.0000	0
22/07/2009	JFRA	2010/05/06			jFra	7.4910	7.4480	(0.574)	0.0000	0.0000	0
22/07/2009	JFRA	2010/08/05			jFra	7.7110	7.7200	0.117	0.0000	0.0000	0
22/07/2009	JFRA	2010/11/04			jFra	7.9930	7.9690	(0.300)	0.0000	0.0000	0
22/07/2009	JN02	2009/08/06			jNote	7.7600	7.7640	0.052	0.0000	0.0000	0
22/07/2009	JN02	2009/11/05			jNote	7.8810	7.8910	0.127	0.0000	0.0000	0
22/07/2009	JN02	2010/02/04			jNote	8.0820	8.0980	0.198	0.0000	0.0000	0
22/07/2009	JN05	2009/08/06			jNote	8.6010	8.6420	0.477	0.0000	0.0000	0
22/07/2009	JN05	2009/11/05			jNote	8.7020	8.7480	0.529	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
22/07/2009	JN05	2010/02/04			jNote	8.8310	8.8830	0.589	0.0000	0.0000	0
22/07/2009	JN10	2009/08/06			jNote	8.9000	8.9460	0.517	0.0000	0.0000	0
22/07/2009	JN10	2009/11/05			jNote	8.9400	8.9860	0.515	0.0000	0.0000	0
22/07/2009	JN10	2010/02/04			jNote	8.9950	9.0420	0.523	0.0000	0.0000	0
22/07/2009	JROD	2009/07/31			jRod	7.8450	7.8840	0.497	0.0000	0.0000	0
22/07/2009	JROD	2009/08/31			jRod	7.3140	7.3070	(0.096)	0.0000	0.0000	0
22/07/2009	JROD	2009/09/30			jRod	7.5040	7.4960	(0.107)	0.0000	0.0000	0
22/07/2009	JROD	2009/10/30			jRod	7.6680	7.6630	(0.065)	0.0000	0.0000	0
22/07/2009	JROD	2009/11/30			jRod	7.6320	7.6270	(0.066)	0.0000	0.0000	0
22/07/2009	JROD	2009/12/31			jRod	7.7990	7.7930	(0.077)	0.0000	0.0000	0
22/07/2009	OTH1	2009/08/06			Index Future	279.6130	278.8300	(0.280)	0.0000	0.0000	3
22/07/2009	OTH1	2009/11/05			Index Future	284.6910	283.8960	(0.279)	0.0000	0.0000	0
22/07/2009	OTH1	2010/02/04			Index Future	290.0670	289.2550	(0.280)	0.0000	0.0000	0
22/07/2009	R153	2009/08/06			Bond Future	7.1800	7.2020	0.306	0.0000	0.0000	0
22/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,877.0000	2,854.0000	(0.799)	0	0	0
22/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
22/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,630.0000	2,607.0000	(0.875)	0	0	0
22/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
22/07/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
22/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	14.0000	14.0000	-	0	0	0
22/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,235.0000	1,235.0000	-	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
22/07/2009	R157	2009/08/06			Bond Future	8.4870	8.5140	0.318	8.5100	8.5100	6,435
22/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	4,035.0000	3,890.0000	(3.594)	0	0	0
22/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	25.0000	25.0000	-	0	0	0
22/07/2009	R157	2009/11/05			Bond Future	8.5780	8.6080	0.350	8.5700	8.5700	2,959
22/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,078.0000	6,206.0000	2.106	0	0	0
22/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	356.0000	330.0000	(7.303)	0	0	0
22/07/2009	R157	2010/02/04			Bond Future	8.6500	8.6820	0.370	0.0000	0.0000	0
22/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,555.0000	5,667.0000	2.016	0	0	0
22/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,004.0000	958.0000	(4.582)	0	0	0
22/07/2009	R157	2010/05/06			Bond Future	8.6730	8.7070	0.392	0.0000	0.0000	0
22/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,656.0000	2,576.0000	(3.012)	0	0	0
22/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,480.0000	3,561.0000	2.328	0	0	0
22/07/2009	R186	2009/08/06			Bond Future	8.9600	8.9980	0.424	9.0100	9.0100	7,054
22/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,786.0000	1,544.0000	(13.550)	0	0	0
22/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	1,403.0000	1,525.0000	8.696	0	0	0
22/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
22/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,427.0000	15,790.0000	2.353	0	0	0
22/07/2009	R186	2009/11/05			Bond Future	9.0060	9.0450	0.433	9.0400	9.0400	7,544
22/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,098.0000	4,261.0000	3.978	0	0	5,000
22/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,042.0000	3,835.0000	(5.121)	0	0	0
22/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,438.0000	13,757.0000	2.374	0	0	0
22/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	525.0000	476.0000	(9.333)	0	0	240
22/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	294.0000	264.0000	(10.204)	0	0	5,000
22/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,036.0000	16,374.0000	2.108	0	0	0
22/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,425.0000	5,623.0000	3.650	0	0	240
22/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,958.0000	2,787.0000	(5.781)	0	0	0
22/07/2009	R186	2010/02/04			Bond Future	9.0460	9.0870	0.453	0.0000	0.0000	0
22/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,258.0000	10,515.0000	2.505	0	0	0
22/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,418.0000	2,292.0000	(5.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	R186	2010/05/06			Bond Future	9.0670	9.1090	0.463	0.0000	0.0000	0
22/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,055.0000	5,847.0000	(3.435)	0	0	0
22/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,679.0000	6,859.0000	2.695	0	0	0
22/07/2009	R201	2009/08/06			Bond Future	8.5340	8.5620	0.328	0.0000	0.0000	2
22/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,022.0000	2,902.0000	(3.971)	0	0	0
22/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	31.0000	31.0000	-	0	0	0
22/07/2009	R201	2009/11/05			Bond Future	8.6040	8.6330	0.337	0.0000	0.0000	0
22/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,930.0000	5,027.0000	1.968	0	0	0
22/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	294.0000	273.0000	(7.143)	0	0	0
22/07/2009	R201	2010/02/04			Bond Future	8.6640	8.6960	0.369	0.0000	0.0000	0
22/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,281.0000	5,378.0000	1.837	0	0	0
22/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	599.0000	570.0000	(4.841)	0	0	0
22/07/2009	R201	2010/05/06			Bond Future	8.6850	8.7190	0.391	0.0000	0.0000	0
22/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,847.0000	2,910.0000	2.213	0	0	0
22/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,151.0000	2,088.0000	(2.929)	0	0	0
22/07/2009	R203	2009/08/06			Bond Future	8.9840	9.0020	0.200	0.0000	0.0000	1,570
22/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	381.0000	383.0000	0.525	0	0	0
22/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,833.0000	1,736.0000	(5.292)	0	0	0
22/07/2009	R203	2009/11/05			Bond Future	9.0550	9.0740	0.210	0.0000	0.0000	0
22/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	176.0000	165.0000	(6.250)	0	0	0
22/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,019.0000	9,111.0000	1.020	0	0	0
22/07/2009	R203	2010/02/04			Bond Future	9.1220	9.1420	0.219	0.0000	0.0000	0
22/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,184.0000	6,254.0000	1.132	0	0	0
22/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,200.0000	1,166.0000	(2.833)	0	0	0
22/07/2009	R203	2010/05/06			Bond Future	9.1550	9.1760	0.229	0.0000	0.0000	0
22/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,998.0000	4,047.0000	1.226	0	0	0
22/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,202.0000	3,145.0000	(1.780)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	R204	2009/08/06			Bond Future	8.9930	9.0210	0.311	9.0100	9.0100	883
22/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,950.0000	1,802.0000	(7.590)	0	0	0
22/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	428.0000	447.0000	4.439	0	0	0
22/07/2009	R204	2009/11/05			Bond Future	9.0560	9.0850	0.320	9.0600	9.0600	360
22/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	190.0000	175.0000	(7.895)	0	0	0
22/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,909.0000	10,064.0000	1.564	0	0	0
22/07/2009	R204	2010/02/04			Bond Future	9.1120	9.1430	0.340	0.0000	0.0000	0
22/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,753.0000	6,875.0000	1.807	0	0	0
22/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,330.0000	1,275.0000	(4.135)	0	0	0
22/07/2009	R204	2010/05/06			Bond Future	9.1430	9.1760	0.361	0.0000	0.0000	0
22/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,551.0000	3,455.0000	(2.703)	0	0	0
22/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,359.0000	4,448.0000	2.042	0	0	0
22/07/2009	R206	2009/08/06			Bond Future	8.5660	8.6040	0.444	0.0000	0.0000	1,775
22/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	31.0000	33.0000	6.452	0	0	0
22/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,412.0000	2,280.0000	(5.473)	0	0	0
22/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,734.0000	5,868.0000	2.337	0	0	0
22/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
22/07/2009	R206	2009/11/05			Bond Future	8.6450	8.6850	0.463	0.0000	0.0000	0
22/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	226.0000	206.0000	(8.850)	0	0	0
22/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,174.0000	4,288.0000	2.731	0	0	0
22/07/2009	R206	2010/02/04			Bond Future	8.7160	8.7600	0.505	0.0000	0.0000	0
22/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	461.0000	432.0000	(6.291)	0	0	0
22/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,438.0000	4,548.0000	2.479	0	0	0
22/07/2009	R206	2010/05/06			Bond Future	8.7480	8.7960	0.549	0.0000	0.0000	0
22/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,032.0000	2,100.0000	3.346	0	0	0
22/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,038.0000	1,962.0000	(3.729)	0	0	0
22/07/2009	R207	2009/08/06			Bond Future	9.0920	9.1310	0.429	9.1100	9.1100	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,580.0000	1,399.0000	(11.456)	0	0	0
22/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	623.0000	679.0000	8.989	0	0	0
22/07/2009	R207	2009/11/05			Bond Future	9.1510	9.1910	0.437	9.1500	9.1500	600
22/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	165.0000	148.0000	(10.303)	0	0	0
22/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,829.0000	11,051.0000	2.050	0	0	0
22/07/2009	R207	2010/02/04			Bond Future	9.2050	9.2460	0.445	0.0000	0.0000	0
22/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,173.0000	7,343.0000	2.370	0	0	0
22/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,313.0000	1,243.0000	(5.331)	0	0	0
22/07/2009	R207	2010/05/06			Bond Future	9.2390	9.2820	0.465	0.0000	0.0000	0
22/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,049.0000	4,161.0000	2.766	0	0	0
22/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,113.0000	3,977.0000	(3.307)	0	0	0
22/07/2009	R208	2009/08/06			Bond Future	9.1590	9.1970	0.415	9.1100	9.1100	120
22/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	1,364.0000	1,195.0000	(12.390)	0	0	0
22/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	799.0000	867.0000	8.511	0	0	0
22/07/2009	R208	2009/11/05			Bond Future	9.2040	9.2440	0.435	9.1500	9.1500	120
22/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	258.0000	233.0000	(9.690)	0	0	0
22/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,878.0000	10,098.0000	2.227	0	0	0
22/07/2009	R208	2010/02/04			Bond Future	9.2710	9.3100	0.421	0.0000	0.0000	0
22/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,676.0000	1,596.0000	(4.773)	0	0	0
22/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,518.0000	6,673.0000	2.378	0	0	0
22/07/2009	R208	2010/05/06			Bond Future	9.3550	9.3940	0.417	0.0000	0.0000	0
22/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,524.0000	4,633.0000	2.409	0	0	0
22/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,898.0000	3,776.0000	(3.130)	0	0	0
22/07/2009	R209	2009/08/06			Bond Future	8.5260	8.5850	0.692	8.6000	8.6000	1,573
22/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	606.0000	719.0000	18.647	0	0	0
22/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	2,452.0000	2,072.0000	(15.498)	0	0	0
22/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	129.0000	79.0000	(38.760)	0	0	1,950
22/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,769.0000	5,212.0000	9.289	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	R209	2009/11/05			Bond Future	8.5510	8.6120	0.713	8.6200	8.6200	3,023
22/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,676.0000	9,230.0000	(4.609)	0	0	0
22/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	644.0000	705.0000	9.472	0	0	2,500
22/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,163.0000	15,641.0000	3.152	0	0	0
22/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	340.0000	290.0000	(14.706)	0	0	0
22/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	176.0000	147.0000	(16.477)	0	0	5,000
22/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,611.0000	13,068.0000	3.624	0	0	0
22/07/2009	R209	2010/02/04			Bond Future	8.5720	8.6350	0.735	0.0000	0.0000	0
22/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,339.0000	1,218.0000	(9.037)	0	0	2,500
22/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,174.0000	11,575.0000	3.589	0	0	0
22/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,152.0000	1,231.0000	6.858	0	0	0
22/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,659.0000	11,218.0000	(3.782)	0	0	0
22/07/2009	R209	2010/05/06			Bond Future	8.5770	8.6410	0.746	0.0000	0.0000	0
22/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,103.0000	4,826.0000	(5.428)	0	0	0
22/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,747.0000	5,997.0000	4.350	0	0	0
22/07/2009	TRT1	2009/08/06			Index Future	287.8610	287.1700	(0.240)	0.0000	0.0000	100
22/07/2009	TRT1	2009/11/05			Index Future	293.0890	292.3870	(0.240)	0.0000	0.0000	0
22/07/2009	TRT1	2010/02/04			Index Future	298.6230	297.9070	(0.240)	0.0000	0.0000	0
22/07/2009	ZAAD	2009/09/14			Currency Future	6.4032	6.3343	(1.076)	6.3900	6.3900	198,909
22/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,853.0000	3,784.0000	(1.791)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	497.0000	437.0000	(12.072)	0	0	0
22/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	545.0000	605.0000	11.009	0	0	0
22/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	229.0000	274.0000	19.651	0	0	0
22/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	103.0000	84.0000	(18.447)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	916.0000	981.0000	7.096	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	298.0000	250.0000	(16.107)	0	0	0
22/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,947.0000	6,016.0000	1.160	0	0	0
22/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
22/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	680.0000	743.0000	9.265	0	0	0
22/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	264.0000	311.0000	17.803	0	0	0
22/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	95.0000	115.0000	21.053	0	0	0
22/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,947.0000	8,016.0000	0.868	0	0	0
22/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,099.0000	2,168.0000	3.287	0	0	0
22/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	727.0000	790.0000	8.666	0	0	0
22/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	230.0000	187.0000	(18.696)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	300.0000	349.0000	16.333	0	0	0
22/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,003.0000	3,934.0000	(1.724)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,012.0000	1,078.0000	6.522	0	0	0
22/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	680.0000	743.0000	9.265	0	0	0
22/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	337.0000	389.0000	15.430	0	0	0
22/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	103.0000	84.0000	(18.447)	0	0	0
22/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,854.0000	1,785.0000	(3.722)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	590.0000	650.0000	10.169	0	0	0
22/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,803.0000	3,734.0000	(1.814)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	43.0000	53.0000	23.256	0	0	0
22/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,097.0000	4,166.0000	1.684	0	0	0
22/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	635.0000	696.0000	9.606	0	0	0
22/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	263.0000	217.0000	(17.490)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	127.0000	153.0000	20.472	0	0	0
22/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	117.0000	95.0000	(18.803)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	964.0000	1,030.0000	6.846	0	0	0
22/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,803.0000	2,734.0000	(2.462)	0	0	0
22/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	377.0000	430.0000	14.058	0	0	0
22/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	91.0000	73.0000	(19.780)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	133.0000	108.0000	(18.797)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
22/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,158.0000	1,225.0000	5.786	0	0	0
22/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	816.0000	750.0000	(8.088)	0	0	0
22/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	298.0000	250.0000	(16.107)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	171.0000	140.0000	(18.129)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	773.0000	837.0000	8.279	0	0	0
22/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	300.0000	349.0000	16.333	0	0	0
22/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	1,954.0000	1,885.0000	(3.531)	0	0	0
22/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,061.0000	1,127.0000	6.221	0	0	0
22/07/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,804.0000	1,735.0000	(3.825)	0	0	0
22/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,904.0000	1,835.0000	(3.624)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	545.0000	605.0000	11.009	0	0	0
22/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	110.0000	133.0000	20.909	0	0	0
22/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
22/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
22/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
22/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	502.0000	560.0000	11.554	0	0	0
22/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	31.0000	38.0000	22.581	0	0	0
22/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	727.0000	790.0000	8.666	0	0	0
22/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	864.0000	797.0000	(7.755)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	24.0000	19.0000	(20.833)	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
22/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	821.0000	885.0000	7.795	0	0	0
22/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	912.0000	845.0000	(7.346)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	70.0000	57.0000	(18.571)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	62.0000	50.0000	(19.355)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	37.0000	45.0000	21.622	0	0	0
22/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	590.0000	650.0000	10.169	0	0	0
22/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/07/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	916.0000	981.0000	7.096	0	0	0
22/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,097.0000	8,166.0000	0.852	0	0	0
22/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	417.0000	473.0000	13.429	0	0	0
22/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	459.0000	516.0000	12.418	0	0	0
22/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	454.0000	397.0000	(12.555)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	377.0000	430.0000	14.058	0	0	0
22/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	337.0000	389.0000	15.430	0	0	0
22/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	264.0000	311.0000	17.803	0	0	0
22/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,997.0000	4,066.0000	1.726	0	0	0
22/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	821.0000	885.0000	7.795	0	0	0
22/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
22/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	3,903.0000	3,834.0000	(1.768)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	95.0000	115.0000	21.053	0	0	0
22/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	584.0000	522.0000	(10.616)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	167.0000	206.0000	23.353	0	0	0
22/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,997.0000	6,066.0000	1.151	0	0	0
22/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	773.0000	837.0000	8.279	0	0	0
22/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	373.0000	320.0000	(14.209)	0	0	0
22/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	51.0000	62.0000	21.569	0	0	0
22/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	629.0000	566.0000	(10.016)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	62.0000	50.0000	(19.355)	0	0	0
22/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,997.0000	8,066.0000	0.863	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	70.0000	85.0000	21.429	0	0	0
22/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,103.0000	4,034.0000	(1.682)	0	0	0
22/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,653.0000	5,584.0000	(1.221)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	70.0000	85.0000	21.429	0	0	0
22/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	335.0000	284.0000	(15.224)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	459.0000	516.0000	12.418	0	0	0
22/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	91.0000	73.0000	(19.780)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	117.0000	95.0000	(18.803)	0	0	0
22/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,012.0000	1,078.0000	6.522	0	0	0
22/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	868.0000	933.0000	7.488	0	0	0
22/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	497.0000	437.0000	(12.072)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	82.0000	99.0000	20.732	0	0	0
22/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	2,953.0000	2,884.0000	(2.337)	0	0	0
22/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,003.0000	2,934.0000	(2.298)	0	0	0
22/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,147.0000	4,216.0000	1.664	0	0	0
22/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,109.0000	1,176.0000	6.041	0	0	0
22/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
22/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,653.0000	2,584.0000	(2.601)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	373.0000	320.0000	(14.209)	0	0	0
22/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,347.0000	6,416.0000	1.087	0	0	0
22/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	413.0000	357.0000	(13.559)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	43.0000	53.0000	23.256	0	0	0
22/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,947.0000	4,016.0000	1.748	0	0	0
22/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	60.0000	73.0000	21.667	0	0	0
22/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	540.0000	479.0000	(11.296)	0	0	0
22/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,847.0000	4,916.0000	1.424	0	0	0
22/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
22/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,950.0000	2,018.0000	3.487	0	0	0
22/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,347.0000	3,416.0000	2.062	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
22/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,053.0000	2,984.0000	(2.260)	0	0	0
22/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,850.0000	1,919.0000	3.730	0	0	0
22/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,103.0000	3,034.0000	(2.224)	0	0	0
22/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	199.0000	160.0000	(19.598)	0	0	0
22/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,103.0000	2,034.0000	(3.281)	0	0	0
22/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,053.0000	1,985.0000	(3.312)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,157.0000	1,089.0000	(5.877)	0	0	0
22/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,053.0000	3,984.0000	(1.702)	0	0	0
22/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,897.0000	5,966.0000	1.170	0	0	0
22/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	146.0000	175.0000	19.863	0	0	0
22/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	961.0000	893.0000	(7.076)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,059.0000	990.0000	(6.516)	0	0	0
22/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,153.0000	4,084.0000	(1.661)	0	0	0
22/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,897.0000	7,966.0000	0.874	0	0	0
22/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
22/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,003.0000	1,935.0000	(3.395)	0	0	0
22/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,147.0000	8,216.0000	0.847	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	2,000.0000	2,068.0000	3.400	0	0	0
22/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	167.0000	206.0000	23.353	0	0	0
22/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/07/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,897.0000	3,966.0000	1.771	0	0	0
22/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,903.0000	5,834.0000	(1.169)	0	0	0
22/07/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,149.0000	2,218.0000	3.211	0	0	0
22/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,009.0000	942.0000	(6.640)	0	0	0
22/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,108.0000	1,039.0000	(6.227)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,900.0000	1,969.0000	3.632	0	0	0
22/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	171.0000	140.0000	(18.129)	0	0	0
22/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,602.0000	1,670.0000	4.245	0	0	0
22/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	151.0000	123.0000	(18.543)	0	0	0
22/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,098.0000	3,166.0000	2.195	0	0	0
22/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,197.0000	6,266.0000	1.113	0	0	0
22/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,097.0000	6,166.0000	1.132	0	0	0
22/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,197.0000	4,266.0000	1.644	0	0	0
22/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,597.0000	4,666.0000	1.501	0	0	0
22/07/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

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22/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,405.0000	1,336.0000	(4.911)	0	0	0
22/07/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,197.0000	8,266.0000	0.842	0	0	0
22/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,403.0000	4,334.0000	(1.567)	0	0	0
22/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,903.0000	2,834.0000	(2.377)	0	0	0
22/07/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,199.0000	2,268.0000	3.138	0	0	0
22/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	230.0000	187.0000	(18.696)	0	0	0
22/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	127.0000	153.0000	20.472	0	0	0
22/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	197.0000	239.0000	21.320	0	0	0
22/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	197.0000	239.0000	21.320	0	0	0
22/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	151.0000	123.0000	(18.543)	0	0	0
22/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,047.0000	8,116.0000	0.857	0	0	0
22/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	2,050.0000	2,118.0000	3.317	0	0	0
22/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,047.0000	4,116.0000	1.705	0	0	0
22/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,047.0000	6,116.0000	1.141	0	0	0
22/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	3,953.0000	3,884.0000	(1.746)	0	0	0
22/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,047.0000	4,116.0000	1.705	0	0	0
22/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,047.0000	8,116.0000	0.857	0	0	0
22/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,047.0000	6,116.0000	1.141	0	0	0
22/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,147.0000	3,216.0000	2.193	0	0	0
22/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,647.0000	4,716.0000	1.485	0	0	0
22/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,147.0000	6,216.0000	1.122	0	0	0
22/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,652.0000	1,720.0000	4.116	0	0	0
22/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,353.0000	4,284.0000	(1.585)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,853.0000	2,784.0000	(2.419)	0	0	0
22/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,355.0000	1,287.0000	(5.018)	0	0	0
22/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,853.0000	5,784.0000	(1.179)	0	0	0
22/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14			Currency Future	6.4681	6.4000	(1.053)	0.0000	0.0000	455
22/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	439.0000	395.0000	(10.023)	0	0	0
22/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	133.0000	119.0000	(10.526)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	121.0000	139.0000	14.876	0	0	0
22/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	594.0000	645.0000	8.586	0	0	0
22/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	211.0000	239.0000	13.270	0	0	0
22/07/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
22/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	171.0000	195.0000	14.035	0	0	0
22/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	539.0000	489.0000	(9.276)	0	0	0
22/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	94.0000	109.0000	15.957	0	0	0
22/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	211.0000	239.0000	13.270	0	0	0
22/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	342.0000	383.0000	11.988	0	0	0
22/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	324.0000	288.0000	(11.111)	0	0	0
22/07/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,110.0000	2,174.0000	3.033	0	0	0
22/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	612.0000	559.0000	(8.660)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	162.0000	145.0000	(10.494)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	162.0000	145.0000	(10.494)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	379.0000	339.0000	(10.554)	0	0	0
22/07/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
22/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	715.0000	769.0000	7.552	0	0	0
22/07/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,983.0000	6,051.0000	1.137	0	0	0
22/07/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	480.0000	527.0000	9.792	0	0	0
22/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	594.0000	645.0000	8.586	0	0	0
22/07/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	227.0000	203.0000	(10.573)	0	0	0
22/07/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	142.0000	127.0000	(10.563)	0	0	0
22/07/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	198.0000	177.0000	(10.606)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	260.0000	233.0000	(10.385)	0	0	0
22/07/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	757.0000	811.0000	7.133	0	0	0
22/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,985.0000	4,053.0000	1.706	0	0	0
22/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	409.0000	453.0000	10.758	0	0	0
22/07/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,085.0000	4,153.0000	1.665	0	0	0
22/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	125.0000	111.0000	(11.200)	0	0	0
22/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,982.0000	8,050.0000	0.852	0	0	0
22/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	153.0000	175.0000	14.379	0	0	0
22/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	379.0000	339.0000	(10.554)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	243.0000	218.0000	(10.288)	0	0	0
22/07/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	674.0000	727.0000	7.864	0	0	0
22/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	471.0000	425.0000	(9.766)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	408.0000	366.0000	(10.294)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	281.0000	318.0000	13.167	0	0	0
22/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	256.0000	288.0000	12.500	0	0	0
22/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	375.0000	418.0000	11.467	0	0	0
22/07/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	929.0000	987.0000	6.243	0	0	0
22/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
22/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	190.0000	216.0000	13.684	0	0	0
22/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	227.0000	203.0000	(10.573)	0	0	0
22/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	2,061.0000	2,126.0000	3.154	0	0	0
22/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
22/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	2,013.0000	2,077.0000	3.179	0	0	0
22/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	299.0000	268.0000	(10.368)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	409.0000	453.0000	10.758	0	0	0
22/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	842.0000	898.0000	6.651	0	0	0
22/07/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	6,033.0000	6,101.0000	1.127	0	0	0
22/07/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	8,082.0000	8,150.0000	0.841	0	0	0
22/07/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	110.0000	98.0000	(10.909)	0	0	0
22/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,021.0000	1,954.0000	(3.315)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	555.0000	605.0000	9.009	0	0	0
22/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	212.0000	190.0000	(10.377)	0	0	0
22/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	946.0000	883.0000	(6.660)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	634.0000	685.0000	8.044	0	0	0
22/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,882.0000	7,950.0000	0.863	0	0	0
22/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	444.0000	490.0000	10.360	0	0	0
22/07/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	799.0000	855.0000	7.009	0	0	0
22/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	1,922.0000	1,854.0000	(3.538)	0	0	0
22/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	117.0000	105.0000	(10.256)	0	0	0
22/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,018.0000	2,950.0000	(2.253)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	555.0000	605.0000	9.009	0	0	0
22/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	173.0000	155.0000	(10.405)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	444.0000	490.0000	10.360	0	0	0
22/07/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,634.0000	4,702.0000	1.467	0	0	0
22/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	152.0000	135.0000	(11.184)	0	0	0
22/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,886.0000	3,953.0000	1.724	0	0	0
22/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,018.0000	3,950.0000	(1.692)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	233.0000	263.0000	12.876	0	0	0
22/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	634.0000	685.0000	8.044	0	0	0
22/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,883.0000	5,951.0000	1.156	0	0	0
22/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	173.0000	155.0000	(10.405)	0	0	0
22/07/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	0.0000	4,003.0000	100.000	0	0	0
22/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	799.0000	855.0000	7.009	0	0	0
22/07/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
22/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	351.0000	313.0000	(10.826)	0	0	0
22/07/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
22/07/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	104.0000	92.0000	(11.538)	0	0	0
22/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,038.0000	973.0000	(6.262)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	0.0000	8,000.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	117.0000	105.0000	(10.256)	0	0	0
22/07/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	133.0000	119.0000	(10.526)	0	0	0
22/07/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	0.0000	6,001.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,121.0000	2,053.0000	(3.206)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	107.0000	124.0000	15.888	0	0	0
22/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	715.0000	769.0000	7.552	0	0	0
22/07/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	651.0000	596.0000	(8.449)	0	0	0
22/07/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	886.0000	942.0000	6.321	0	0	0
22/07/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	136.0000	156.0000	14.706	0	0	0
22/07/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	0.0000	2,029.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	83.0000	96.0000	15.663	0	0	0
22/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	152.0000	135.0000	(11.184)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	185.0000	165.0000	(10.811)	0	0	0
22/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	0.0000	19.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	575.0000	524.0000	(8.870)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	212.0000	190.0000	(10.377)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	185.0000	165.0000	(10.811)	0	0	0
22/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,428.0000	1,360.0000	(4.762)	0	0	0
22/07/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	0.0000	29.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	517.0000	565.0000	9.284	0	0	0
22/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	0.0000	3,000.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,674.0000	1,738.0000	3.823	0	0	0
22/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	324.0000	288.0000	(11.111)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	517.0000	565.0000	9.284	0	0	0
22/07/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	505.0000	456.0000	(9.703)	0	0	0
22/07/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	0.0000	1,019.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	256.0000	288.0000	12.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	4,035.0000	4,103.0000	1.685	0	0	0
22/07/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,206.0000	2,272.0000	2.992	0	0	0
22/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,919.0000	2,850.0000	(2.364)	0	0	0
22/07/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,140.0000	3,207.0000	2.134	0	0	0
22/07/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,418.0000	4,350.0000	(1.539)	0	0	0
22/07/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	281.0000	318.0000	13.167	0	0	0
22/07/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
22/07/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,379.0000	1,311.0000	(4.931)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	299.0000	268.0000	(10.368)	0	0	0
22/07/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,185.0000	4,253.0000	1.625	0	0	0
22/07/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,918.0000	5,850.0000	(1.149)	0	0	0
22/07/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	0.0000	2,003.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,118.0000	3,050.0000	(2.181)	0	0	0
22/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,183.0000	6,251.0000	1.100	0	0	0
22/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	0.0000	4,000.0000	100.000	0	0	0
22/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,869.0000	2,801.0000	(2.370)	0	0	0
22/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,626.0000	1,689.0000	3.875	0	0	0
22/07/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,868.0000	5,800.0000	(1.159)	0	0	0
22/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
22/07/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,091.0000	3,158.0000	2.168	0	0	0
22/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,918.0000	3,850.0000	(1.736)	0	0	0
22/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	171.0000	195.0000	14.035	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,368.0000	4,300.0000	(1.557)	0	0	0
22/07/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,083.0000	6,151.0000	1.118	0	0	0
22/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	342.0000	383.0000	11.988	0	0	0
22/07/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,584.0000	4,652.0000	1.483	0	0	0
22/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	439.0000	395.0000	(10.023)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	260.0000	233.0000	(10.385)	0	0	0
22/07/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	3,968.0000	3,900.0000	(1.714)	0	0	0
22/07/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	2,968.0000	2,900.0000	(2.291)	0	0	0
22/07/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	1,972.0000	1,904.0000	(3.448)	0	0	0
22/07/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,182.0000	8,250.0000	0.831	0	0	0
22/07/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	858.0000	796.0000	(7.226)	0	0	0
22/07/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,823.0000	1,755.0000	(3.730)	0	0	0
22/07/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,133.0000	6,201.0000	1.109	0	0	0
22/07/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,818.0000	3,750.0000	(1.781)	0	0	0
22/07/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,819.0000	2,751.0000	(2.412)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	311.0000	350.0000	12.540	0	0	0
22/07/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	351.0000	313.0000	(10.826)	0	0	0
22/07/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,158.0000	2,223.0000	3.012	0	0	0
22/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	233.0000	263.0000	12.876	0	0	0
22/07/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/07/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,135.0000	4,203.0000	1.644	0	0	0
22/07/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
22/07/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	902.0000	839.0000	(6.984)	0	0	0
22/07/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	279.0000	250.0000	(10.394)	0	0	0
22/07/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,873.0000	1,805.0000	(3.631)	0	0	0
22/07/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	4.0000	5.0000	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
22/07/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,132.0000	8,200.0000	0.836	0	0	0
22/07/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
22/07/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,868.0000	3,800.0000	(1.758)	0	0	0
22/07/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
22/07/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	992.0000	928.0000	(6.452)	0	0	0
22/07/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	8,032.0000	8,100.0000	0.847	0	0	0
22/07/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,618.0000	5,550.0000	(1.210)	0	0	0
22/07/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,884.0000	4,952.0000	1.392	0	0	0
22/07/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,619.0000	2,551.0000	(2.596)	0	0	0
22/07/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,118.0000	4,050.0000	(1.651)	0	0	0
22/07/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,135.0000	1,068.0000	(5.903)	0	0	0
22/07/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
22/07/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
22/07/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,388.0000	3,456.0000	2.007	0	0	0
22/07/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,916.0000	1,980.0000	3.340	0	0	0
22/07/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,383.0000	6,451.0000	1.065	0	0	0
22/07/2009	ZAAD	2010/03/15			Currency Future	6.5305	6.4636	(1.024)	0.0000	0.0000	0
22/07/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,971.0000	8,038.0000	0.841	0	0	0
22/07/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/07/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	0.0000	71.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	322.0000	297.0000	(7.764)	0	0	0
22/07/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/07/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,931.0000	3,864.0000	(1.704)	0	0	0
22/07/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,948.0000	2,010.0000	3.183	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
22/07/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	0.0000	3,994.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	375.0000	346.0000	(7.733)	0	0	0
22/07/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,891.0000	1,825.0000	(3.490)	0	0	0
22/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,880.0000	3,944.0000	1.649	0	0	0
22/07/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	458.0000	499.0000	8.952	0	0	0
22/07/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	395.0000	432.0000	9.367	0	0	0
22/07/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	939.0000	882.0000	(6.070)	0	0	0
22/07/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,932.0000	2,865.0000	(2.285)	0	0	0
22/07/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,171.0000	8,237.0000	0.808	0	0	0
22/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	162.0000	182.0000	12.346	0	0	0
22/07/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	0.0000	5,989.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	339.0000	312.0000	(7.965)	0	0	0
22/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	2,043.0000	2,104.0000	2.986	0	0	0
22/07/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	50.0000	59.0000	18.000	0	0	0
22/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,873.0000	5,939.0000	1.124	0	0	0
22/07/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,979.0000	4,044.0000	1.634	0	0	0
22/07/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,122.0000	6,189.0000	1.094	0	0	0
22/07/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,071.0000	8,138.0000	0.830	0	0	0
22/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	643.0000	596.0000	(7.309)	0	0	0
22/07/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	0.0000	4,014.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	492.0000	533.0000	8.333	0	0	0
22/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,973.0000	6,039.0000	1.105	0	0	0
22/07/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	981.0000	923.0000	(5.912)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	264.0000	243.0000	(7.955)	0	0	0
22/07/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
22/07/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,184.0000	2,244.0000	2.747	0	0	0
22/07/2009	ZAAD	2010/03/15	3.60	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
22/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	561.0000	605.0000	7.843	0	0	0
22/07/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,871.0000	7,938.0000	0.851	0	0	0
22/07/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	0.0000	3,015.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,881.0000	3,814.0000	(1.726)	0	0	0
22/07/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	291.0000	268.0000	(7.904)	0	0	0
22/07/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	34.0000	34.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	0.0000	37.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	356.0000	328.0000	(7.865)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	492.0000	533.0000	8.333	0	0	0
22/07/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,128.0000	4,193.0000	1.575	0	0	0
22/07/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,078.0000	4,143.0000	1.594	0	0	0
22/07/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	633.0000	680.0000	7.425	0	0	0
22/07/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	0.0000	1,050.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	322.0000	297.0000	(7.764)	0	0	0
22/07/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,882.0000	2,816.0000	(2.290)	0	0	0
22/07/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	218.0000	201.0000	(7.798)	0	0	0
22/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/07/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	426.0000	465.0000	9.155	0	0	0
22/07/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	240.0000	221.0000	(7.917)	0	0	0
22/07/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,172.0000	6,239.0000	1.086	0	0	0
22/07/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	306.0000	282.0000	(7.843)	0	0	0
22/07/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
22/07/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,072.0000	6,139.0000	1.103	0	0	0
22/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	550.0000	507.0000	(7.818)	0	0	0
22/07/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,231.0000	2,291.0000	2.689	0	0	0
22/07/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	561.0000	605.0000	7.843	0	0	0
22/07/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	526.0000	569.0000	8.175	0	0	0
22/07/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	58.0000	69.0000	18.966	0	0	0

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22/07/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
22/07/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	787.0000	837.0000	6.353	0	0	0
22/07/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,164.0000	1,098.0000	(5.670)	0	0	0
22/07/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,178.0000	4,243.0000	1.556	0	0	0
22/07/2009	ZAAD 2010/03/15	8.45	Put	Currency Future	0.0000	2,058.0000	100.000	0	0	0
22/07/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
22/07/2009	ZAAD 2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	2,138.0000	2,197.0000	2.760	0	0	0
22/07/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	709.0000	757.0000	6.770	0	0	0
22/07/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/07/2009	ZAAD 2010/03/15	4.45	Call	Currency Future	0.0000	2,022.0000	100.000	0	0	0
22/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	291.0000	268.0000	(7.904)	0	0	0
22/07/2009	ZAAD 2010/03/15	14.65	Put	Currency Future	8,121.0000	8,187.0000	0.813	0	0	0
22/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	981.0000	923.0000	(5.912)	0	0	0
22/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	264.0000	291.0000	10.227	0	0	0
22/07/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,842.0000	1,776.0000	(3.583)	0	0	0
22/07/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	0.0000	7,988.0000	100.000	0	0	0
22/07/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	1,940.0000	1,874.0000	(3.402)	0	0	0
22/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	220.0000	244.0000	10.909	0	0	0
22/07/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	495.0000	454.0000	(8.283)	0	0	0
22/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	50.0000	59.0000	18.000	0	0	0
22/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	580.0000	536.0000	(7.586)	0	0	0
22/07/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	611.0000	565.0000	(7.529)	0	0	0
22/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	495.0000	454.0000	(8.283)	0	0	0
22/07/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/07/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	898.0000	843.0000	(6.125)	0	0	0
22/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	180.0000	202.0000	12.222	0	0	0
22/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	288.0000	316.0000	9.722	0	0	0
22/07/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,131.0000	3,065.0000	(2.108)	0	0	0
22/07/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
22/07/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	522.0000	480.0000	(8.046)	0	0	0
22/07/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,138.0000	2,071.0000	(3.134)	0	0	0
22/07/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	68.0000	79.0000	16.176	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	199.0000	222.0000	11.558	0	0	0
22/07/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,131.0000	4,064.0000	(1.622)	0	0	0
22/07/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	220.0000	244.0000	10.909	0	0	0
22/07/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	671.0000	718.0000	7.004	0	0	0
22/07/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	264.0000	291.0000	10.227	0	0	0
22/07/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	597.0000	642.0000	7.538	0	0	0
22/07/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	251.0000	232.0000	(7.570)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	277.0000	255.0000	(7.942)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	241.0000	267.0000	10.788	0	0	0
22/07/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	468.0000	430.0000	(8.120)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	145.0000	164.0000	13.103	0	0	0
22/07/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
22/07/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	366.0000	400.0000	9.290	0	0	0
22/07/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/07/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,031.0000	3,964.0000	(1.662)	0	0	0
22/07/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	397.0000	364.0000	(8.312)	0	0	0
22/07/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,032.0000	2,965.0000	(2.210)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	676.0000	628.0000	(7.101)	0	0	0
22/07/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	550.0000	507.0000	(7.818)	0	0	0
22/07/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,039.0000	1,973.0000	(3.237)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	356.0000	328.0000	(7.865)	0	0	0
22/07/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,070.0000	1,007.0000	(5.888)	0	0	0
22/07/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,833.0000	2,766.0000	(2.365)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	426.0000	465.0000	9.155	0	0	0
22/07/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,831.0000	3,764.0000	(1.749)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	420.0000	383.0000	(8.810)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	443.0000	406.0000	(8.352)	0	0	0
22/07/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	339.0000	370.0000	9.145	0	0	0
22/07/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	313.0000	342.0000	9.265	0	0	0
22/07/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/07/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	2,982.0000	2,915.0000	(2.247)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	1,990.0000	1,923.0000	(3.367)	0	0	0
22/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	3,981.0000	3,914.0000	(1.683)	0	0	0
22/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,023.0000	964.0000	(5.767)	0	0	0
22/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	4,028.0000	4,094.0000	1.639	0	0	0
22/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	6,023.0000	6,089.0000	1.096	0	0	0
22/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,091.0000	2,150.0000	2.822	0	0	0
22/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	8,021.0000	8,088.0000	0.835	0	0	0
22/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	43.0000	51.0000	18.605	0	0	0
22/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0
22/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0

Grand Total: **970,316**