



# Derivatives High/Low Report

High/Low for 13/07/2009

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
13/07/2009	\$ / R 2009/09/14			Currency Future	8.3150	8.3819	0.805	8.4700	8.2700	250,683
13/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	229.0000	222.0000	(3.057)	0	0	140
13/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,008.0000	1,948.0000	(2.988)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,498.0000	2,435.0000	(2.522)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
13/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	344.0000	404.0000	17.442	0	0	113
13/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	168.0000	204.0000	21.429	0	0	0
13/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,399.0000	2,337.0000	(2.584)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,745.0000	2,681.0000	(2.332)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	679.0000	746.0000	9.867	0	0	0
13/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,078.0000	1,148.0000	6.494	0	0	0
13/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	840.0000	798.0000	(5.000)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
13/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
13/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,415.0000	3,482.0000	1.962	0	0	0
13/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	553.0000	522.0000	(5.606)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
13/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	28.0000	36.0000	28.571	0	0	0
13/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,335.0000	5,268.0000	(1.256)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	147.0000	144.0000	(2.041)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	165.0000	161.0000	(2.424)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	13.0000	17.0000	30.769	0	0	2,000
13/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,863.0000	1,804.0000	(3.167)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	9.0000	12.0000	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
13/07/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,794.0000	2,730.0000	(2.291)	0	0	0
13/07/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,917.0000	1,984.0000	3.495	0	0	0
13/07/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	185.0000	180.0000	(2.703)	0	0	0
13/07/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	592.0000	559.0000	(5.574)	0	0	0
13/07/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,844.0000	2,780.0000	(2.250)	0	0	0
13/07/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
13/07/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	462.0000	526.0000	13.853	0	0	2,000
13/07/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	372.0000	432.0000	16.129	0	0	25
13/07/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,915.0000	4,982.0000	1.363	0	0	0
13/07/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	294.0000	351.0000	19.388	0	0	2,027
13/07/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	207.0000	200.0000	(3.382)	0	0	25
13/07/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	157.0000	191.0000	21.656	0	0	15,157
13/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
13/07/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,086.0000	4,020.0000	(1.615)	0	0	0
13/07/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	279.0000	269.0000	(3.584)	0	0	0
13/07/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	19.0000	25.0000	31.579	0	0	0
13/07/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
13/07/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,116.0000	2,183.0000	3.166	0	0	0
13/07/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	222.0000	266.0000	19.820	0	0	30
13/07/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,547.0000	2,484.0000	(2.473)	0	0	0
13/07/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,615.0000	3,682.0000	1.853	0	0	0
13/07/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	400.0000	462.0000	15.500	469	469	0
13/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,576.0000	1,520.0000	(3.553)	0	0	0
13/07/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/07/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	254.0000	245.0000	(3.543)	0	0	0
13/07/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	407.0000	384.0000	(5.651)	0	0	0
13/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	41.0000	51.0000	24.390	0	0	0
13/07/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	495.0000	559.0000	12.929	0	0	0
13/07/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	430.0000	493.0000	14.651	0	0	0
13/07/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	105.0000	130.0000	23.810	0	0	0
13/07/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	73.0000	90.0000	23.288	0	0	0
13/07/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	8.0000	11.0000	37.500	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
13/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	100.0000	99.0000	(1.000)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,108.0000	1,058.0000	(4.513)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,624.0000	1,567.0000	(3.510)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,671.0000	1,614.0000	(3.411)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	64.0000	80.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	49.0000	60.0000	22.449	0	0	0
13/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,893.0000	2,829.0000	(2.212)	0	0	0
13/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	319.0000	377.0000	18.182	0	0	0
13/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	46.0000	57.0000	23.913	0	0	0
13/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,863.0000	1,804.0000	(3.167)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	565.0000	631.0000	11.681	0	0	0
13/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	128.0000	157.0000	22.656	0	0	0
13/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,387.0000	1,332.0000	(3.965)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
13/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	713.0000	675.0000	(5.330)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,481.0000	1,425.0000	(3.781)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,844.0000	2,780.0000	(2.250)	0	0	0
13/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	114.0000	112.0000	(1.754)	0	0	25
13/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	238.0000	284.0000	19.328	0	0	0
13/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	207.0000	249.0000	20.290	0	0	0
13/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,685.0000	4,619.0000	(1.409)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,042.0000	2,978.0000	(2.104)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	93.0000	115.0000	23.656	0	0	0
13/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,115.0000	5,182.0000	1.310	0	0	0
13/07/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	64.0000	80.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,199.0000	1,148.0000	(4.254)	0	0	0
13/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,585.0000	5,518.0000	(1.200)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,166.0000	2,233.0000	3.093	0	0	0
13/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	130.0000	127.0000	(2.308)	0	0	140

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	442.0000	417.0000	(5.656)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
13/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	99.0000	122.0000	23.232	0	0	0
13/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	41.0000	51.0000	24.390	0	0	0
13/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,165.0000	5,232.0000	1.297	0	0	0
13/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	529.0000	594.0000	12.287	0	0	0
13/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	52.0000	64.0000	23.077	0	0	0
13/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,252.0000	2,191.0000	(2.709)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,106.0000	2,045.0000	(2.896)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	884.0000	840.0000	(4.977)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,576.0000	1,520.0000	(3.553)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	720.0000	787.0000	9.306	0	0	0
13/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,153.0000	1,103.0000	(4.337)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
13/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,350.0000	2,288.0000	(2.638)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	55.0000	55.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	193.0000	233.0000	20.725	0	0	0
13/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,434.0000	1,378.0000	(3.905)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	68.0000	85.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,665.0000	3,732.0000	1.828	0	0	0
13/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	478.0000	451.0000	(5.649)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	39.0000	49.0000	25.641	0	0	0
13/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,449.0000	2,386.0000	(2.572)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	112.0000	138.0000	23.214	0	0	0
13/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,837.0000	3,771.0000	(1.720)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	274.0000	327.0000	19.343	0	0	0
13/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
13/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	797.0000	757.0000	(5.019)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
13/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
13/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,153.0000	1,103.0000	(4.337)	0	0	0
13/07/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	309.0000	295.0000	(4.531)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	23.0000	30.0000	30.435	0	0	0
13/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,646.0000	2,583.0000	(2.381)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,529.0000	1,472.0000	(3.728)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	884.0000	840.0000	(4.977)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,203.0000	2,142.0000	(2.769)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	44.0000	54.0000	22.727	0	0	0
13/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	99.0000	122.0000	23.232	0	0	0
13/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	373.0000	352.0000	(5.630)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,387.0000	1,332.0000	(3.965)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
13/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,199.0000	1,148.0000	(4.254)	0	0	0
13/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,085.0000	7,018.0000	(0.946)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	68.0000	85.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,301.0000	2,239.0000	(2.694)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	52.0000	64.0000	23.077	0	0	0
13/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	58.0000	71.0000	22.414	0	0	0
13/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	87.0000	108.0000	24.138	0	0	0
13/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
13/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	54.0000	67.0000	24.074	0	0	0
13/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,293.0000	1,239.0000	(4.176)	0	0	0
13/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	972.0000	926.0000	(4.733)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
13/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,339.0000	1,286.0000	(3.958)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,498.0000	2,435.0000	(2.522)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,436.0000	4,369.0000	(1.510)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	137.0000	168.0000	22.628	0	0	0
13/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,057.0000	1,996.0000	(2.965)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,815.0000	1,756.0000	(3.251)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	672.0000	636.0000	(5.357)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	180.0000	218.0000	21.111	0	0	100
13/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,062.0000	1,014.0000	(4.520)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,911.0000	1,852.0000	(3.087)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,434.0000	1,378.0000	(3.905)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	928.0000	883.0000	(4.849)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,671.0000	1,614.0000	(3.411)	0	0	0
13/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,885.0000	6,818.0000	(0.973)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	73.0000	90.0000	23.288	0	0	0
13/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	49.0000	60.0000	22.449	0	0	0
13/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
13/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	64.0000	65.0000	1.563	0	0	0
13/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,108.0000	1,058.0000	(4.513)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,336.0000	4,269.0000	(1.545)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,718.0000	1,786.0000	3.958	0	0	0
13/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	515.0000	486.0000	(5.631)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,960.0000	1,900.0000	(3.061)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,887.0000	3,820.0000	(1.724)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,438.0000	3,373.0000	(1.891)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,339.0000	3,274.0000	(1.947)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,529.0000	1,472.0000	(3.728)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	75.0000	75.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,385.0000	5,318.0000	(1.244)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,619.0000	1,687.0000	4.200	0	0	0
13/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,486.0000	4,419.0000	(1.494)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	755.0000	716.0000	(5.166)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,350.0000	2,288.0000	(2.638)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,569.0000	1,637.0000	4.334	0	0	0
13/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	120.0000	148.0000	23.333	0	0	200
13/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,246.0000	1,194.0000	(4.173)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
13/07/2009	\$ / R 2009/09/14	6.75	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
13/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,127.0000	1,197.0000	6.211	0	0	0
13/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	341.0000	322.0000	(5.572)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	21.0000	27.0000	28.571	0	0	1,000
13/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,301.0000	2,239.0000	(2.694)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	61.0000	76.0000	24.590	0	0	0
13/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,794.0000	2,730.0000	(2.291)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	640.0000	707.0000	10.469	0	0	0
13/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,488.0000	3,423.0000	(1.864)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,286.0000	4,219.0000	(1.563)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	256.0000	304.0000	18.750	0	0	25
13/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	44.0000	54.0000	22.727	0	0	0
13/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	105.0000	130.0000	23.810	0	0	0
13/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
13/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,289.0000	3,225.0000	(1.946)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	238.0000	284.0000	19.328	0	0	140
13/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,106.0000	2,045.0000	(2.896)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,252.0000	2,191.0000	(2.709)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,293.0000	1,239.0000	(4.176)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	972.0000	926.0000	(4.733)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	25.0000	32.0000	28.000	0	0	0
13/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
13/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,943.0000	2,879.0000	(2.175)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,017.0000	970.0000	(4.621)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	373.0000	352.0000	(5.630)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	77.0000	95.0000	23.377	0	0	0
13/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,596.0000	2,533.0000	(2.427)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
13/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
13/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,767.0000	1,709.0000	(3.282)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	147.0000	179.0000	21.769	0	0	0
13/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	26.0000	34.0000	30.769	0	0	0
13/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
13/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
13/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	761.0000	829.0000	8.936	0	0	13,157
13/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,057.0000	1,996.0000	(2.965)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	28.0000	36.0000	28.571	0	0	0
13/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,175.0000	1,245.0000	5.957	0	0	0
13/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	46.0000	47.0000	2.174	0	0	200
13/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,624.0000	1,567.0000	(3.510)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
13/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	937.0000	1,005.0000	7.257	0	0	0
13/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
13/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,745.0000	2,681.0000	(2.332)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	840.0000	798.0000	(5.000)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	39.0000	49.0000	25.641	0	0	0
13/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
13/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
13/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
13/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,767.0000	1,709.0000	(3.282)	0	0	0
13/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,835.0000	6,768.0000	(0.980)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	602.0000	668.0000	10.963	0	0	0
13/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	3,986.0000	3,920.0000	(1.656)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	87.0000	86.0000	(1.149)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,154.0000	2,093.0000	(2.832)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,547.0000	2,484.0000	(2.473)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	87.0000	108.0000	24.138	0	0	0
13/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,520.0000	1,588.0000	4.474	0	0	0
13/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	632.0000	597.0000	(5.538)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,669.0000	1,736.0000	4.014	0	0	0
13/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,815.0000	1,756.0000	(3.251)	0	0	0
13/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	1,030.0000	1,100.0000	6.796	0	0	0
13/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,224.0000	1,294.0000	5.719	0	0	0
13/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,967.0000	2,034.0000	3.406	0	0	0
13/07/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,136.0000	4,070.0000	(1.596)	0	0	0
13/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
13/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	1.0000	2.0000	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
13/07/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,141.0000	3,077.0000	(2.038)	0	0	0
13/07/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,421.0000	1,489.0000	4.785	0	0	0
13/07/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
13/07/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	2,017.0000	2,084.0000	3.322	0	0	0
13/07/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	4,465.0000	4,532.0000	1.501	0	0	0
13/07/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	495.0000	559.0000	12.929	0	0	0
13/07/2009	\$ / R	2009/09/14	5.00	Call	Currency Future	3,315.0000	3,382.0000	2.021	0	0	0
13/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
13/07/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	5,785.0000	5,718.0000	(1.158)	0	0	0
13/07/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	3,465.0000	3,532.0000	1.934	0	0	0
13/07/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,372.0000	1,440.0000	4.956	0	0	0
13/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
13/07/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,386.0000	4,319.0000	(1.528)	0	0	0
13/07/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	4,315.0000	4,382.0000	1.553	0	0	0
13/07/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,366.0000	2,433.0000	2.832	0	0	0
13/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
13/07/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	2,216.0000	2,283.0000	3.023	0	0	0
13/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	983.0000	1,053.0000	7.121	0	0	0
13/07/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,470.0000	1,539.0000	4.694	0	0	0
13/07/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
13/07/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,316.0000	2,383.0000	2.893	0	0	0
13/07/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	4,215.0000	4,282.0000	1.590	0	0	0
13/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,635.0000	5,568.0000	(1.189)	0	0	0
13/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	2,066.0000	2,134.0000	3.291	0	0	0
13/07/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	3,215.0000	3,282.0000	2.084	0	0	0
13/07/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	3,365.0000	3,432.0000	1.991	0	0	0
13/07/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	130.0000	127.0000	(2.308)	0	0	0
13/07/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	5,685.0000	5,618.0000	(1.179)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,538.0000	3,472.0000	(1.865)	0	0	0
13/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	3,936.0000	3,870.0000	(1.677)	0	0	0
13/07/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	4,365.0000	4,432.0000	1.535	0	0	0
13/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	168.0000	204.0000	21.429	0	0	0
13/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,036.0000	3,970.0000	(1.635)	0	0	0
13/07/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,389.0000	3,324.0000	(1.918)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	672.0000	636.0000	(5.357)	0	0	0
13/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	137.0000	168.0000	22.628	0	0	0
13/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	553.0000	522.0000	(5.606)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,596.0000	2,533.0000	(2.427)	0	0	0
13/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
13/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,535.0000	5,468.0000	(1.210)	0	0	0
13/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	26.0000	34.0000	30.769	0	0	0
13/07/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
13/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	58.0000	71.0000	22.414	0	0	0
13/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,008.0000	1,948.0000	(2.988)	0	0	0
13/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	54.0000	67.0000	24.074	0	0	0
13/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,695.0000	2,632.0000	(2.338)	0	0	0
13/07/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,466.0000	2,533.0000	2.717	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	23.0000	30.0000	30.435	0	0	0
13/07/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,993.0000	2,928.0000	(2.172)	0	0	0
13/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,911.0000	1,852.0000	(3.087)	0	0	0
13/07/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,719.0000	1,661.0000	(3.374)	0	0	0
13/07/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
13/07/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	2,416.0000	2,483.0000	2.773	0	0	0
13/07/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	3,588.0000	3,522.0000	(1.839)	0	0	0
13/07/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,867.0000	1,935.0000	3.642	0	0	0
13/07/2009	\$ / R	2009/09/14	14.25	Put	Currency Future	5,935.0000	5,868.0000	(1.129)	0	0	0
13/07/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
13/07/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
13/07/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	892.0000	960.0000	7.623	0	0	0
13/07/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
13/07/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,372.0000	1,440.0000	4.956	0	0	0
13/07/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,322.0000	1,391.0000	5.219	0	0	0
13/07/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
13/07/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	847.0000	915.0000	8.028	0	0	0
13/07/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
13/07/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	82.0000	101.0000	23.171	0	0	0
13/07/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
13/07/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,339.0000	1,286.0000	(3.958)	0	0	0
13/07/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,818.0000	1,885.0000	3.685	0	0	0
13/07/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,190.0000	3,126.0000	(2.006)	0	0	0
13/07/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	4,065.0000	4,132.0000	1.648	0	0	0
13/07/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	3,065.0000	3,132.0000	2.186	0	0	0
13/07/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,186.0000	4,119.0000	(1.601)	0	0	0
13/07/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	4,015.0000	4,082.0000	1.669	0	0	0
13/07/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	3,015.0000	3,082.0000	2.222	0	0	0
13/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	5,985.0000	5,918.0000	(1.119)	0	0	0
13/07/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2009/12/14			Currency Future	8.4591	8.5276	0.810	8.5700	8.4700	33,215
13/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	469.0000	527.0000	12.367	0	0	0
13/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	514.0000	575.0000	11.868	0	0	0
13/07/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	204.0000	204.0000	-	0	0	0
13/07/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	276.0000	316.0000	14.493	0	0	0
13/07/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,555.0000	5,490.0000	(1.170)	0	0	0
13/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	311.0000	354.0000	13.826	0	0	0
13/07/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	460.0000	450.0000	(2.174)	0	0	0
13/07/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,245.0000	1,208.0000	(2.972)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,687.0000	1,640.0000	(2.786)	0	0	0
13/07/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,258.0000	5,193.0000	(1.236)	0	0	0
13/07/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
13/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	802.0000	776.0000	(3.242)	0	0	0
13/07/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	306.0000	302.0000	(1.307)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	146.0000	168.0000	15.068	0	0	0
13/07/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/07/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	397.0000	448.0000	12.846	0	0	0
13/07/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	86.0000	99.0000	15.116	0	0	0
13/07/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	330.0000	325.0000	(1.515)	0	0	0
13/07/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	205.0000	235.0000	14.634	0	0	3,000
13/07/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,665.0000	4,601.0000	(1.372)	0	0	0
13/07/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,456.0000	5,391.0000	(1.191)	0	0	0
13/07/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,265.0000	1,336.0000	5.613	0	0	0
13/07/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,476.0000	2,421.0000	(2.221)	0	0	0
13/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	469.0000	527.0000	12.367	0	0	0
13/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	728.0000	705.0000	(3.159)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	83.0000	96.0000	15.663	0	0	0
13/07/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	381.0000	431.0000	13.123	0	0	0
13/07/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	588.0000	570.0000	(3.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	56.0000	65.0000	16.071	0	0	0
13/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	589.0000	652.0000	10.696	0	0	0
13/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	337.0000	383.0000	13.650	0	0	0
13/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	622.0000	603.0000	(3.055)	0	0	0
13/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	140.0000	142.0000	1.429	0	0	0
13/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,222.0000	4,159.0000	(1.492)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,147.0000	3,087.0000	(1.907)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	88.0000	102.0000	15.909	0	0	0
13/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,778.0000	1,730.0000	(2.700)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	52.0000	60.0000	15.385	0	0	0
13/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	65.0000	75.0000	15.385	0	0	0
13/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
13/07/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	102.0000	105.0000	2.941	0	0	0
13/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	996.0000	965.0000	(3.112)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,732.0000	1,685.0000	(2.714)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,293.0000	3,232.0000	(1.852)	0	0	0
13/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	899.0000	970.0000	7.898	0	0	0
13/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
13/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,911.0000	4,847.0000	(1.303)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	354.0000	348.0000	(1.695)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	514.0000	575.0000	11.868	0	0	0
13/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	351.0000	398.0000	13.390	0	0	0
13/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	256.0000	293.0000	14.453	0	0	0
13/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	137.0000	157.0000	14.599	0	0	0
13/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,060.0000	4,995.0000	(1.285)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,906.0000	2,847.0000	(2.030)	0	0	0
13/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
13/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,909.0000	4,978.0000	1.406	0	0	0
13/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	365.0000	414.0000	13.425	0	0	0
13/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	956.0000	926.0000	(3.138)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	197.0000	227.0000	15.228	0	0	0
13/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	101.0000	116.0000	14.851	0	0	0
13/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
13/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	1,011.0000	1,082.0000	7.023	0	0	0
13/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,410.0000	3,479.0000	2.023	0	0	0
13/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	460.0000	450.0000	(2.174)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	266.0000	304.0000	14.286	0	0	0
13/07/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,288.0000	1,249.0000	(3.028)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	129.0000	148.0000	14.729	0	0	0
13/07/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
13/07/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	936.0000	1,006.0000	7.479	0	0	0
13/07/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/07/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,824.0000	1,775.0000	(2.686)	0	0	0
13/07/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,094.0000	7,026.0000	(0.959)	0	0	0
13/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	405.0000	397.0000	(1.975)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	38.0000	44.0000	15.789	0	0	1,093
13/07/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	323.0000	368.0000	13.932	0	0	0
13/07/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,242.0000	2,188.0000	(2.409)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,870.0000	1,820.0000	(2.674)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
13/07/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,732.0000	3,670.0000	(1.661)	0	0	0
13/07/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
13/07/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/07/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	379.0000	372.0000	(1.847)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,879.0000	3,817.0000	(1.598)	0	0	0
13/07/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	764.0000	740.0000	(3.141)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,468.0000	4,404.0000	(1.432)	0	0	0
13/07/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
13/07/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/07/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,167.0000	2,236.0000	3.184	0	0	0
13/07/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	538.0000	600.0000	11.524	0	0	0
13/07/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,075.0000	4,013.0000	(1.521)	0	0	0
13/07/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,921.0000	1,990.0000	3.592	0	0	0
13/07/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	25.0000	30.0000	20.000	0	0	9,626
13/07/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	141.0000	162.0000	14.894	0	0	0
13/07/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,429.0000	2,374.0000	(2.264)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
13/07/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,813.0000	4,748.0000	(1.351)	0	0	0
13/07/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
13/07/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,660.0000	3,729.0000	1.885	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	432.0000	423.0000	(2.083)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	156.0000	179.0000	14.744	0	0	11,094
13/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,159.0000	5,094.0000	(1.260)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	337.0000	383.0000	13.650	0	0	0
13/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,487.0000	3,426.0000	(1.749)	0	0	0
13/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	491.0000	551.0000	12.220	0	0	247
13/07/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	701.0000	768.0000	9.558	0	0	0
13/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,596.0000	1,551.0000	(2.820)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	212.0000	244.0000	15.094	0	0	0
13/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	61.0000	71.0000	16.393	0	0	0
13/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	127.0000	129.0000	1.575	0	0	0
13/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
13/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,615.0000	4,551.0000	(1.387)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	242.0000	241.0000	(0.413)	0	0	0
13/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,566.0000	4,502.0000	(1.402)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,203.0000	1,166.0000	(3.076)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,666.0000	2,610.0000	(2.101)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,002.0000	2,943.0000	(1.965)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	728.0000	705.0000	(3.159)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	133.0000	153.0000	15.038	0	0	0
13/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	171.0000	171.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
13/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,870.0000	1,820.0000	(2.674)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,634.0000	1,703.0000	4.223	0	0	0
13/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	830.0000	899.0000	8.313	0	0	0
13/07/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	166.0000	191.0000	15.060	0	0	0
13/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,331.0000	1,292.0000	(2.930)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,507.0000	1,464.0000	(2.853)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,552.0000	1,507.0000	(2.899)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	129.0000	148.0000	14.729	0	0	0
13/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	223.0000	222.0000	(0.448)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	692.0000	670.0000	(3.179)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	161.0000	185.0000	14.907	0	0	0
13/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	40.0000	46.0000	15.000	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
13/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	732.0000	800.0000	9.290	0	0	0
13/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
13/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	563.0000	625.0000	11.012	0	0	0
13/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	554.0000	539.0000	(2.708)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	351.0000	398.0000	13.390	0	0	0
13/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
13/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	643.0000	708.0000	10.109	0	0	0
13/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	672.0000	738.0000	9.821	0	0	0
13/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	299.0000	341.0000	14.047	0	0	0
13/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
13/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,681.0000	1,750.0000	4.105	0	0	0
13/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	490.0000	477.0000	(2.653)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	622.0000	603.0000	(3.055)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,195.0000	2,142.0000	(2.415)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,173.0000	4,110.0000	(1.510)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	22.0000	22.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	284.0000	281.0000	(1.056)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	449.0000	505.0000	12.472	0	0	0
13/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	104.0000	120.0000	15.385	0	0	9,530
13/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,390.0000	3,329.0000	(1.799)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
13/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,222.0000	4,159.0000	(1.492)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	840.0000	813.0000	(3.214)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	161.0000	185.0000	14.907	0	0	0
13/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,524.0000	2,468.0000	(2.219)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	692.0000	670.0000	(3.179)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,027.0000	3,964.0000	(1.564)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,244.0000	3,184.0000	(1.850)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	615.0000	680.0000	10.569	0	0	0
13/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	263.0000	260.0000	(1.141)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	413.0000	466.0000	12.833	0	0	0
13/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,552.0000	1,507.0000	(2.899)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	49.0000	57.0000	16.327	0	0	0
13/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	36.0000	41.0000	13.889	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,419.0000	4,355.0000	(1.448)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,539.0000	1,609.0000	4.548	0	0	0
13/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,781.0000	3,719.0000	(1.640)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,439.0000	3,378.0000	(1.774)	0	0	0
13/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
13/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,310.0000	1,381.0000	5.420	0	0	0
13/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	381.0000	431.0000	13.123	0	0	0
13/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	94.0000	109.0000	15.957	0	0	0
13/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
13/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
13/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,605.0000	5,539.0000	(1.178)	0	0	0
13/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,845.0000	6,778.0000	(0.979)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,370.0000	4,306.0000	(1.465)	0	0	0
13/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,208.0000	5,143.0000	(1.248)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,928.0000	3,866.0000	(1.578)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	330.0000	325.0000	(1.515)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	431.0000	485.0000	12.529	0	0	0
13/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,037.0000	1,004.0000	(3.182)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
13/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,176.0000	1,249.0000	6.207	0	0	0
13/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	522.0000	508.0000	(2.682)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,824.0000	1,775.0000	(2.686)	0	0	0
13/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
13/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
13/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,916.0000	1,866.0000	(2.610)	0	0	0
13/07/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
13/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	246.0000	282.0000	14.634	0	0	0
13/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
13/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	589.0000	652.0000	10.696	0	0	0
13/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	220.0000	253.0000	15.000	0	0	0
13/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	118.0000	135.0000	14.407	0	0	0
13/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,962.0000	1,912.0000	(2.548)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	672.0000	738.0000	9.821	0	0	0
13/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,610.0000	3,679.0000	1.911	0	0	0
13/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,195.0000	2,142.0000	(2.415)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	263.0000	260.0000	(1.141)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
13/07/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
13/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	140.0000	142.0000	1.429	0	0	0
13/07/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	554.0000	539.0000	(2.708)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,390.0000	3,329.0000	(1.799)	0	0	0
13/07/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	413.0000	466.0000	12.833	0	0	0
13/07/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,382.0000	2,328.0000	(2.267)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,666.0000	2,610.0000	(2.101)	0	0	0
13/07/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,539.0000	1,609.0000	4.548	0	0	0
13/07/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	104.0000	120.0000	15.385	0	0	174
13/07/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,203.0000	1,166.0000	(3.076)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	115.0000	131.0000	13.913	0	0	0
13/07/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	91.0000	105.0000	15.385	0	0	0
13/07/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,244.0000	3,184.0000	(1.850)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,147.0000	3,087.0000	(1.907)	0	0	0
13/07/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	864.0000	934.0000	8.102	0	0	0
13/07/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	656.0000	636.0000	(3.049)	0	0	0
13/07/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	212.0000	244.0000	15.094	0	0	0
13/07/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,009.0000	1,958.0000	(2.539)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,056.0000	2,004.0000	(2.529)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,419.0000	4,355.0000	(1.448)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	56.0000	65.0000	16.071	0	0	0
13/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	899.0000	970.0000	7.898	0	0	0
13/07/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
13/07/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,663.0000	2,732.0000	2.591	0	0	0
13/07/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,460.0000	3,529.0000	1.994	0	0	0
13/07/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,429.0000	2,374.0000	(2.264)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
13/07/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,571.0000	2,515.0000	(2.178)	0	0	0
13/07/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,357.0000	5,292.0000	(1.213)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	125.0000	143.0000	14.400	0	0	0
13/07/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	588.0000	570.0000	(3.061)	0	0	0
13/07/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,161.0000	1,125.0000	(3.101)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
13/07/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
13/07/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	155.0000	156.0000	0.645	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,078.0000	1,044.0000	(3.154)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	112.0000	128.0000	14.286	0	0	0
13/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
13/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,159.0000	5,228.0000	1.337	0	0	0
13/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	237.0000	272.0000	14.768	0	0	0
13/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,102.0000	2,050.0000	(2.474)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,830.0000	3,768.0000	(1.619)	0	0	0
13/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	191.0000	219.0000	14.660	0	0	0
13/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,439.0000	3,378.0000	(1.774)	0	0	0
13/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
13/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,220.0000	1,292.0000	5.902	0	0	0
13/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	397.0000	448.0000	12.846	0	0	0
13/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	49.0000	57.0000	16.327	0	0	0
13/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,911.0000	4,847.0000	(1.303)	0	0	0
13/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	899.0000	970.0000	7.898	0	0	0
13/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,873.0000	1,941.0000	3.631	0	0	0
13/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
13/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
13/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	187.0000	187.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	97.0000	112.0000	15.464	0	0	0
13/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,119.0000	1,084.0000	(3.128)	0	0	0
13/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
13/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	121.0000	139.0000	14.876	0	0	0
13/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	151.0000	173.0000	14.570	0	0	0
13/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	864.0000	934.0000	8.102	0	0	0
13/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,078.0000	1,044.0000	(3.154)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,288.0000	2,235.0000	(2.316)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	228.0000	262.0000	14.912	0	0	0
13/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	323.0000	368.0000	13.932	0	0	13,513
13/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	237.0000	272.0000	14.768	0	0	0
13/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
13/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	917.0000	888.0000	(3.162)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	802.0000	776.0000	(3.242)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	78.0000	90.0000	15.385	0	0	0
13/07/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	88.0000	102.0000	15.909	0	0	0
13/07/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,961.0000	4,896.0000	(1.310)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
13/07/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,010.0000	4,946.0000	(1.277)	0	0	0
13/07/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	538.0000	600.0000	11.524	0	0	0
13/07/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	764.0000	740.0000	(3.141)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	133.0000	153.0000	15.038	0	0	0
13/07/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,335.0000	2,281.0000	(2.313)	0	0	0
13/07/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,109.0000	5,044.0000	(1.272)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,858.0000	2,800.0000	(2.029)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,954.0000	2,895.0000	(1.997)	0	0	0
13/07/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	155.0000	156.0000	0.645	0	0	0
13/07/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,149.0000	2,096.0000	(2.466)	0	0	0
13/07/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,641.0000	1,596.0000	(2.742)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,683.0000	3,621.0000	(1.683)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
13/07/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	796.0000	865.0000	8.668	0	0	0
13/07/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
13/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	311.0000	354.0000	13.826	0	0	0
13/07/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,619.0000	2,562.0000	(2.176)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,341.0000	3,281.0000	(1.796)	0	0	0
13/07/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	973.0000	1,044.0000	7.297	0	0	0
13/07/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,536.0000	3,475.0000	(1.725)	0	0	0
13/07/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,133.0000	1,206.0000	6.443	0	0	13,513
13/07/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,517.0000	4,453.0000	(1.417)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	33.0000	39.0000	18.182	0	0	0
13/07/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	379.0000	372.0000	(1.847)	0	0	0
13/07/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	74.0000	78.0000	5.405	0	0	0
13/07/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
13/07/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	114.0000	116.0000	1.754	0	0	0
13/07/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,124.0000	4,061.0000	(1.528)	0	0	0
13/07/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	6,945.0000	6,877.0000	(0.979)	0	0	0
13/07/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	108.0000	124.0000	14.815	0	0	0
13/07/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
13/07/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	67.0000	77.0000	14.925	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	63.0000	73.0000	15.873	0	0	0
13/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,586.0000	1,656.0000	4.414	0	0	0
13/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
13/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
13/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,613.0000	2,682.0000	2.641	0	0	0
13/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	405.0000	397.0000	(1.975)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,928.0000	3,866.0000	(1.578)	0	0	0
13/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,464.0000	2,533.0000	2.800	0	0	0
13/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,862.0000	4,798.0000	(1.316)	0	0	0
13/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	431.0000	485.0000	12.529	0	0	0
13/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	996.0000	965.0000	(3.112)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	140.0000	142.0000	1.429	0	0	0
13/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
13/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	522.0000	508.0000	(2.682)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	2,068.0000	2,137.0000	3.337	0	0	0
13/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,683.0000	3,621.0000	(1.683)	0	0	0
13/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	172.0000	198.0000	15.116	0	0	0
13/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
13/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,564.0000	2,632.0000	2.652	0	0	0
13/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
13/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,150.0000	6,085.0000	(1.057)	0	0	0
13/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
13/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	764.0000	832.0000	8.901	0	0	0
13/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,463.0000	1,420.0000	(2.939)	0	0	0
13/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,860.0000	3,928.0000	1.762	0	0	0
13/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,493.0000	1,563.0000	4.689	0	0	0
13/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,090.0000	1,163.0000	6.697	0	0	0
13/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,714.0000	2,657.0000	(2.100)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	80.0000	93.0000	16.250	0	0	0
13/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,493.0000	7,425.0000	(0.908)	0	0	0
13/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,448.0000	6,381.0000	(1.039)	0	0	0
13/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	73.0000	85.0000	16.438	0	0	0
13/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	256.0000	293.0000	14.453	0	0	0
13/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,862.0000	2,931.0000	2.411	0	0	0
13/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,310.0000	1,381.0000	5.420	0	0	0
13/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	7,692.0000	7,624.0000	(0.884)	0	0	0
13/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,509.0000	4,578.0000	1.530	0	0	0
13/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	2,019.0000	2,088.0000	3.418	0	0	0
13/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,762.0000	2,704.0000	(2.100)	0	0	0
13/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	732.0000	800.0000	9.290	0	0	0
13/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	3,061.0000	3,130.0000	2.254	0	0	0
13/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
13/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,906.0000	2,847.0000	(2.030)	0	0	0
13/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	223.0000	222.0000	(0.448)	0	0	0
13/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,307.0000	5,242.0000	(1.225)	0	0	0
13/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,646.0000	6,579.0000	(1.008)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	2,266.0000	2,335.0000	3.045	0	0	0
13/07/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
13/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	151.0000	173.0000	14.570	0	0	0
13/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
13/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,355.0000	1,426.0000	5.240	0	0	0
13/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,641.0000	1,596.0000	(2.742)	0	0	0
13/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	3,261.0000	3,329.0000	2.085	0	0	0
13/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
13/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,161.0000	3,230.0000	2.183	0	0	0
13/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
13/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,696.0000	6,629.0000	(1.001)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,315.0000	2,384.0000	2.981	0	0	0
13/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,497.0000	6,431.0000	(1.016)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
13/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
13/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	4,159.0000	4,228.0000	1.659	0	0	0
13/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	5,754.0000	5,688.0000	(1.147)	0	0	0
13/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,592.0000	7,525.0000	(0.883)	0	0	0
13/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	7,792.0000	7,724.0000	(0.873)	0	0	0
13/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,634.0000	3,572.0000	(1.706)	0	0	0
13/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	5,803.0000	5,738.0000	(1.120)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
13/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,713.0000	2,782.0000	2.543	0	0	0
13/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,510.0000	3,579.0000	1.966	0	0	0
13/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,398.0000	6,332.0000	(1.032)	0	0	0
13/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,209.0000	4,278.0000	1.639	0	0	0
13/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,710.0000	3,778.0000	1.833	0	0	0
13/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,514.0000	2,583.0000	2.745	0	0	0
13/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,211.0000	3,280.0000	2.149	0	0	0
13/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,259.0000	4,328.0000	1.620	0	0	0
13/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,742.0000	7,674.0000	(0.878)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,729.0000	1,797.0000	3.933	0	0	0
13/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	5,952.0000	5,887.0000	(1.092)	0	0	0
13/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	7,942.0000	7,874.0000	(0.856)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,795.0000	6,728.0000	(0.986)	0	0	0
13/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,311.0000	3,379.0000	2.054	0	0	0
13/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
13/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,810.0000	2,752.0000	(2.064)	0	0	0
13/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,704.0000	5,638.0000	(1.157)	0	0	0
13/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	69.0000	80.0000	15.942	0	0	0
13/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	20.0000	20.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	4,309.0000	4,378.0000	1.601	0	0	0
13/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,879.0000	3,817.0000	(1.598)	0	0	0
13/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	6,895.0000	6,828.0000	(0.972)	0	0	0
13/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	38.0000	44.0000	15.789	0	0	10,100
13/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	55.0000	63.0000	14.545	0	0	0
13/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	59.0000	69.0000	16.949	0	0	0
13/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	71.0000	82.0000	15.493	0	0	0
13/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,050.0000	2,991.0000	(1.934)	0	0	0
13/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,002.0000	5,936.0000	(1.100)	0	0	0
13/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
13/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
13/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	3,111.0000	3,180.0000	2.218	0	0	0
13/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,216.0000	2,285.0000	3.114	0	0	0
13/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	4,059.0000	4,128.0000	1.700	0	0	0
13/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	4,109.0000	4,178.0000	1.679	0	0	0
13/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	7,992.0000	7,924.0000	(0.851)	0	0	0
13/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,506.0000	5,440.0000	(1.199)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,117.0000	2,186.0000	3.259	0	0	0
13/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	3,011.0000	3,080.0000	2.292	0	0	0
13/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,299.0000	6,233.0000	(1.048)	0	0	0
13/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,560.0000	3,629.0000	1.938	0	0	0
13/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,778.0000	1,730.0000	(2.700)	0	0	0
13/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	137.0000	157.0000	14.599	0	0	0
13/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	4,010.0000	4,078.0000	1.696	0	0	0
13/07/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,196.0000	3,136.0000	(1.877)	0	0	0
13/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,101.0000	6,035.0000	(1.082)	0	0	0
13/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,409.0000	4,478.0000	1.565	0	0	0
13/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,415.0000	2,484.0000	2.857	0	0	0
13/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,349.0000	6,282.0000	(1.055)	0	0	0
13/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
13/07/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
13/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
13/07/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,446.0000	1,517.0000	4.910	0	0	0
13/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	65.0000	75.0000	15.385	0	0	0
13/07/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,099.0000	3,039.0000	(1.936)	0	0	0
13/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,665.0000	4,601.0000	(1.372)	0	0	0
13/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	58.0000	67.0000	15.517	0	0	0
13/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,271.0000	4,208.0000	(1.475)	0	0	0
13/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
13/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	276.0000	316.0000	14.493	0	0	0
13/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	178.0000	205.0000	15.169	0	0	0
13/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
13/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	917.0000	888.0000	(3.162)	0	0	0
13/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
13/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,825.0000	1,893.0000	3.726	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,419.0000	1,377.0000	(2.960)	0	0	0
13/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,487.0000	3,426.0000	(1.749)	0	0	0
13/07/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,810.0000	3,878.0000	1.785	0	0	0
13/07/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
13/07/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,763.0000	4,699.0000	(1.344)	0	0	0
13/07/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,977.0000	3,915.0000	(1.559)	0	0	0
13/07/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	36.0000	42.0000	16.667	0	0	0
13/07/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	44.0000	51.0000	15.909	0	0	0
13/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
13/07/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,370.0000	4,306.0000	(1.465)	0	0	0
13/07/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
13/07/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,812.0000	2,881.0000	2.454	0	0	0
13/07/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,585.0000	3,524.0000	(1.702)	0	0	0
13/07/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
13/07/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/07/2009	\$ / R	2010/03/15			Currency Future	8.6026	8.6727	0.815	8.7600	8.7600	81
13/07/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	598.0000	656.0000	9.699	0	0	0
13/07/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,284.0000	1,251.0000	(2.570)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	136.0000	152.0000	11.765	0	0	0
13/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,836.0000	3,777.0000	(1.538)	0	0	0
13/07/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	956.0000	1,025.0000	7.218	0	0	0
13/07/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	662.0000	723.0000	9.215	0	0	0
13/07/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	127.0000	142.0000	11.811	0	0	0
13/07/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	178.0000	199.0000	11.798	0	0	0
13/07/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,119.0000	3,063.0000	(1.795)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	465.0000	513.0000	10.323	0	0	0
13/07/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,196.0000	1,271.0000	6.271	0	0	0
13/07/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,072.0000	7,006.0000	(0.933)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	619.0000	678.0000	9.532	0	0	0
13/07/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	510.0000	500.0000	(1.961)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,365.0000	1,331.0000	(2.491)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,376.0000	2,326.0000	(2.104)	0	0	0
13/07/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	52.0000	58.0000	11.538	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,709.0000	4,646.0000	(1.338)	0	0	0
13/07/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	144.0000	148.0000	2.778	0	0	0
13/07/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	566.0000	555.0000	(1.943)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	784.0000	849.0000	8.291	0	0	0
13/07/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,025.0000	2,969.0000	(1.851)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	271.0000	301.0000	11.070	0	0	0
13/07/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	122.0000	136.0000	11.475	0	0	0
13/07/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	863.0000	841.0000	(2.549)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	377.0000	418.0000	10.875	0	0	0
13/07/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,149.0000	5,085.0000	(1.243)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,125.0000	1,095.0000	(2.667)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	381.0000	376.0000	(1.312)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,618.0000	1,579.0000	(2.410)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,421.0000	2,371.0000	(2.065)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	114.0000	127.0000	11.404	0	0	0
13/07/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	93.0000	103.0000	10.753	0	0	0
13/07/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	561.0000	616.0000	9.804	0	0	0
13/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	318.0000	353.0000	11.006	0	0	0
13/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	109.0000	122.0000	11.927	0	0	0
13/07/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
13/07/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,236.0000	1,310.0000	5.987	0	0	0
13/07/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,977.0000	2,923.0000	(1.814)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,452.0000	3,394.0000	(1.680)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,240.0000	2,192.0000	(2.143)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	659.0000	643.0000	(2.428)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,792.0000	1,749.0000	(2.400)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	105.0000	117.0000	11.429	0	0	0
13/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	193.0000	215.0000	11.399	0	0	0
13/07/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	358.0000	353.0000	(1.397)	0	0	0
13/07/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,740.0000	3,680.0000	(1.604)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	733.0000	796.0000	8.595	0	0	0
13/07/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,243.0000	1,211.0000	(2.574)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,356.0000	3,299.0000	(1.698)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,931.0000	2,876.0000	(1.876)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	811.0000	876.0000	8.015	0	0	0
13/07/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	430.0000	424.0000	(1.395)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	245.0000	272.0000	11.020	0	0	0
13/07/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
13/07/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	3,982.0000	3,921.0000	(1.532)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	245.0000	272.0000	11.020	0	0	0
13/07/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
13/07/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,051.0000	4,987.0000	(1.267)	0	0	0
13/07/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	89.0000	99.0000	11.236	0	0	0
13/07/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	198.0000	220.0000	11.111	0	0	0
13/07/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,345.0000	5,281.0000	(1.197)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	202.0000	225.0000	11.386	0	0	0
13/07/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,925.0000	1,880.0000	(2.338)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	480.0000	529.0000	10.208	0	0	0
13/07/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	161.0000	180.0000	11.801	0	0	0
13/07/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,195.0000	2,147.0000	(2.187)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	346.0000	384.0000	10.983	0	0	0
13/07/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,309.0000	3,252.0000	(1.723)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,150.0000	2,102.0000	(2.233)	0	0	0
13/07/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	71.0000	80.0000	12.676	0	0	0
13/07/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	596.0000	583.0000	(2.181)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,261.0000	3,204.0000	(1.748)	0	0	0
13/07/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,369.0000	4,307.0000	(1.419)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	366.0000	406.0000	10.929	0	0	0
13/07/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	143.0000	159.0000	11.189	0	0	0
13/07/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	133.0000	149.0000	12.030	0	0	0
13/07/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	264.0000	294.0000	11.364	0	0	0
13/07/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,086.0000	1,058.0000	(2.578)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,790.0000	2,737.0000	(1.900)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	139.0000	156.0000	12.230	0	0	0
13/07/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	640.0000	700.0000	9.375	0	0	0
13/07/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	758.0000	739.0000	(2.507)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,837.0000	2,783.0000	(1.903)	0	0	0
13/07/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,100.0000	5,036.0000	(1.255)	0	0	0
13/07/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	84.0000	94.0000	11.905	0	0	0
13/07/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	538.0000	527.0000	(2.045)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,618.0000	1,579.0000	(2.410)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	130.0000	145.0000	11.538	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,904.0000	4,841.0000	(1.285)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	309.0000	344.0000	11.327	0	0	0
13/07/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,661.0000	1,621.0000	(2.408)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	146.0000	163.0000	11.644	0	0	0
13/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,884.0000	2,829.0000	(1.907)	0	0	0
13/07/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
13/07/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,407.0000	1,371.0000	(2.559)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,836.0000	1,793.0000	(2.342)	0	0	0
13/07/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,500.0000	3,442.0000	(1.657)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,931.0000	2,876.0000	(1.876)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,047.0000	1,020.0000	(2.579)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	111.0000	124.0000	11.712	0	0	0
13/07/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,981.0000	2,054.0000	3.685	0	0	0
13/07/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	102.0000	114.0000	11.765	0	0	0
13/07/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	335.0000	332.0000	(0.896)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	495.0000	545.0000	10.101	0	0	0
13/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	257.0000	286.0000	11.284	0	0	0
13/07/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,744.0000	2,691.0000	(1.931)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	133.0000	149.0000	12.030	0	0	0
13/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	377.0000	418.0000	10.875	0	0	0
13/07/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,214.0000	3,157.0000	(1.773)	0	0	0
13/07/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,611.0000	4,549.0000	(1.345)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	792.0000	773.0000	(2.399)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,705.0000	1,663.0000	(2.463)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	271.0000	301.0000	11.070	0	0	0
13/07/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,697.0000	2,645.0000	(1.928)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,125.0000	1,095.0000	(2.667)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	116.0000	130.0000	12.069	0	0	0
13/07/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
13/07/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
13/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,324.0000	1,291.0000	(2.492)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	336.0000	374.0000	11.310	0	0	0
13/07/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	150.0000	167.0000	11.333	0	0	0
13/07/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
13/07/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,127.0000	4,066.0000	(1.478)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	136.0000	152.0000	11.765	0	0	0
13/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	174.0000	194.0000	11.494	0	0	0
13/07/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,394.0000	5,330.0000	(1.187)	0	0	0
13/07/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
13/07/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,705.0000	3,776.0000	1.916	0	0	0
13/07/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	838.0000	904.0000	7.876	0	0	0
13/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	174.0000	194.0000	11.494	0	0	0
13/07/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
13/07/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,548.0000	3,489.0000	(1.663)	0	0	0
13/07/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	79.0000	89.0000	12.658	0	0	0
13/07/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	388.0000	430.0000	10.825	0	0	0
13/07/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,575.0000	1,536.0000	(2.476)	0	0	0
13/07/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,002.0000	4,939.0000	(1.259)	0	0	0
13/07/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,591.0000	5,527.0000	(1.145)	0	0	0
13/07/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	925.0000	993.0000	7.351	0	0	0
13/07/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,223.0000	2,295.0000	3.239	0	0	0
13/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	327.0000	363.0000	11.009	0	0	0
13/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,421.0000	2,371.0000	(2.065)	0	0	0
13/07/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	272.0000	271.0000	(0.368)	0	0	0
13/07/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,457.0000	3,527.0000	2.025	0	0	0
13/07/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
13/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,324.0000	1,291.0000	(2.492)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	131.0000	146.0000	11.450	0	0	0
13/07/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
13/07/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	456.0000	448.0000	(1.754)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	691.0000	675.0000	(2.315)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,968.0000	2,913.0000	(1.853)	0	0	0
13/07/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,705.0000	1,778.0000	4.282	0	0	0
13/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	327.0000	363.0000	11.009	0	0	0
13/07/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	685.0000	747.0000	9.051	0	0	0
13/07/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	544.0000	597.0000	9.743	0	0	0
13/07/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,885.0000	3,825.0000	(1.544)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,009.0000	983.0000	(2.577)	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
13/07/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,795.0000	1,869.0000	4.123	0	0	0
13/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	511.0000	562.0000	9.980	0	0	0
13/07/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	278.0000	309.0000	11.151	0	0	0
13/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,748.0000	1,706.0000	(2.403)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,166.0000	3,110.0000	(1.769)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	400.0000	443.0000	10.750	0	0	0
13/07/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
13/07/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	87.0000	97.0000	11.494	0	0	0
13/07/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,824.0000	6,758.0000	(0.967)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	412.0000	456.0000	10.680	0	0	0
13/07/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
13/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,792.0000	1,749.0000	(2.400)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,559.0000	2,507.0000	(2.032)	0	0	0
13/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,884.0000	2,829.0000	(1.907)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,467.0000	2,416.0000	(2.067)	0	0	0
13/07/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	709.0000	771.0000	8.745	0	0	0
13/07/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
13/07/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	827.0000	806.0000	(2.539)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	183.0000	204.0000	11.475	0	0	0
13/07/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,247.0000	5,183.0000	(1.220)	0	0	0
13/07/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,953.0000	5,023.0000	1.413	0	0	0
13/07/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,203.0000	5,273.0000	1.345	0	0	0
13/07/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	235.0000	234.0000	(0.426)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,164.0000	1,134.0000	(2.577)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	227.0000	253.0000	11.454	0	0	0
13/07/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	119.0000	133.0000	11.765	0	0	0
13/07/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	50.0000	56.0000	12.000	0	0	0
13/07/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,806.0000	4,744.0000	(1.290)	0	0	0
13/07/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	987.0000	1,057.0000	7.092	0	0	0
13/07/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	527.0000	579.0000	9.867	0	0	0
13/07/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	895.0000	963.0000	7.598	0	0	0
13/07/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	483.0000	474.0000	(1.863)	0	0	0
13/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,203.0000	1,172.0000	(2.577)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	251.0000	279.0000	11.155	0	0	0
13/07/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	293.0000	290.0000	(1.024)	0	0	0
13/07/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	251.0000	279.0000	11.155	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
13/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,556.0000	3,626.0000	1.969	0	0	0
13/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,763.0000	2,833.0000	2.533	0	0	0
13/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
13/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	724.0000	707.0000	(2.348)	0	0	0
13/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	155.0000	159.0000	2.581	0	0	0
13/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
13/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
13/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,755.0000	3,826.0000	1.891	0	0	0
13/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	451.0000	498.0000	10.421	0	0	0
13/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	356.0000	395.0000	10.955	0	0	0
13/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,330.0000	2,281.0000	(2.103)	0	0	0
13/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,444.0000	5,379.0000	(1.194)	0	0	0
13/07/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,660.0000	4,598.0000	(1.330)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,490.0000	1,453.0000	(2.483)	0	0	0
13/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
13/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,404.0000	3,346.0000	(1.704)	0	0	0
13/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	63.0000	70.0000	11.111	0	0	0
13/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	293.0000	326.0000	11.263	0	0	0
13/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,565.0000	2,637.0000	2.807	0	0	0
13/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,664.0000	2,735.0000	2.665	0	0	0
13/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	935.0000	911.0000	(2.567)	0	0	0
13/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	899.0000	876.0000	(2.558)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	293.0000	326.0000	11.263	0	0	0
13/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	239.0000	265.0000	10.879	0	0	0
13/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,748.0000	1,706.0000	(2.403)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,533.0000	1,495.0000	(2.479)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	178.0000	199.0000	11.798	0	0	0
13/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,953.0000	4,890.0000	(1.272)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	227.0000	253.0000	11.454	0	0	0
13/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,836.0000	1,793.0000	(2.342)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	438.0000	484.0000	10.502	0	0	0
13/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,150.0000	2,102.0000	(2.233)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,376.0000	2,326.0000	(2.104)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	412.0000	456.0000	10.680	0	0	0
13/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	56.0000	63.0000	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
13/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
13/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	239.0000	265.0000	10.879	0	0	0
13/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,399.0000	1,474.0000	5.361	0	0	0
13/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	318.0000	353.0000	11.006	0	0	0
13/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	202.0000	225.0000	11.386	0	0	0
13/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	165.0000	184.0000	11.515	0	0	0
13/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,490.0000	1,453.0000	(2.483)	0	0	0
13/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,417.0000	4,355.0000	(1.404)	0	0	0
13/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,175.0000	4,114.0000	(1.461)	0	0	0
13/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,157.0000	1,232.0000	6.482	0	0	0
13/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	97.0000	101.0000	4.124	0	0	0
13/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	139.0000	156.0000	12.230	0	0	0
13/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,320.0000	4,259.0000	(1.412)	0	0	0
13/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	78.0000	87.0000	11.538	0	0	0
13/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	133.0000	137.0000	3.008	0	0	0
13/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	212.0000	235.0000	10.849	0	0	0
13/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,119.0000	3,063.0000	(1.795)	0	0	0
13/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,837.0000	2,783.0000	(1.903)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	388.0000	430.0000	10.825	0	0	0
13/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,059.0000	2,013.0000	(2.234)	0	0	0
13/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	107.0000	119.0000	11.215	0	0	0
13/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,086.0000	1,058.0000	(2.578)	0	0	0
13/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
13/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	157.0000	176.0000	12.102	0	0	17,948
13/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	198.0000	220.0000	11.111	0	0	0
13/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,009.0000	983.0000	(2.577)	0	0	0
13/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,309.0000	3,252.0000	(1.723)	0	0	0
13/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,836.0000	3,777.0000	(1.538)	0	0	0
13/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,615.0000	1,689.0000	4.582	0	0	0
13/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,656.0000	3,726.0000	1.915	0	0	0
13/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,516.0000	2,588.0000	2.862	0	0	0
13/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,925.0000	1,880.0000	(2.338)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,195.0000	2,147.0000	(2.187)	0	0	0
13/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	153.0000	171.0000	11.765	0	0	0
13/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	111.0000	124.0000	11.712	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
13/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,911.0000	2,981.0000	2.405	0	0	0
13/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
13/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	972.0000	947.0000	(2.572)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,365.0000	1,331.0000	(2.491)	0	0	0
13/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,651.0000	2,599.0000	(1.962)	0	0	0
13/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
13/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	285.0000	317.0000	11.228	0	0	28,058
13/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,104.0000	2,057.0000	(2.234)	0	0	0
13/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
13/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
13/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,969.0000	1,924.0000	(2.285)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	207.0000	230.0000	11.111	0	0	0
13/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,513.0000	2,462.0000	(2.029)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	222.0000	247.0000	11.261	0	0	0
13/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	89.0000	99.0000	11.236	0	0	0
13/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,905.0000	3,975.0000	1.793	0	0	0
13/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,506.0000	3,577.0000	2.025	0	0	0
13/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	109.0000	122.0000	11.927	0	0	0
13/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	827.0000	806.0000	(2.539)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,203.0000	1,172.0000	(2.577)	0	0	0
13/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	3,059.0000	3,130.0000	2.321	0	0	0
13/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,571.0000	1,645.0000	4.710	0	0	0
13/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	122.0000	136.0000	11.475	0	0	0
13/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,713.0000	2,784.0000	2.617	0	0	0
13/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	98.0000	110.0000	12.245	0	0	0
13/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,788.0000	3,728.0000	(1.584)	0	0	0
13/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	4,054.0000	4,124.0000	1.727	0	0	0
13/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	169.0000	189.0000	11.834	0	0	0
13/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	193.0000	215.0000	11.399	0	0	0
13/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	73.0000	81.0000	10.959	0	0	0
13/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,122.0000	1,193.0000	6.328	0	0	0
13/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,750.0000	1,823.0000	4.171	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	425.0000	470.0000	10.588	0	0	17,948
13/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,651.0000	2,599.0000	(1.962)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	188.0000	209.0000	11.170	0	0	0
13/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,855.0000	4,792.0000	(1.298)	0	0	0
13/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	480.0000	529.0000	10.208	0	0	0
13/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	217.0000	241.0000	11.060	0	0	0
13/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	169.0000	170.0000	0.592	0	0	0
13/07/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
13/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
13/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,697.0000	2,645.0000	(1.928)	0	0	0
13/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,466.0000	4,404.0000	(1.388)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	356.0000	395.0000	10.955	0	0	0
13/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,563.0000	4,501.0000	(1.359)	0	0	0
13/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
13/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,285.0000	2,237.0000	(2.101)	0	0	0
13/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	150.0000	167.0000	11.333	0	0	0
13/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,014.0000	1,968.0000	(2.284)	0	0	0
13/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,596.0000	3,537.0000	(1.641)	0	0	0
13/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	2,077.0000	2,150.0000	3.515	0	0	0
13/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	153.0000	171.0000	11.765	0	0	0
13/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	124.0000	139.0000	12.097	0	0	0
13/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,356.0000	3,299.0000	(1.698)	0	0	0
13/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	59.0000	66.0000	11.864	0	0	0
13/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	68.0000	76.0000	11.765	0	0	0
13/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
13/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,514.0000	4,452.0000	(1.374)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,467.0000	2,416.0000	(2.067)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,448.0000	1,412.0000	(2.486)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	169.0000	189.0000	11.834	0	0	0
13/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	67.0000	75.0000	11.940	0	0	0
13/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,072.0000	3,016.0000	(1.823)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,240.0000	2,192.0000	(2.143)	0	0	0
13/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,605.0000	2,553.0000	(1.996)	0	0	0
13/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	157.0000	176.0000	12.102	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	438.0000	484.0000	10.502	0	0	0
13/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	309.0000	344.0000	11.327	0	0	0
13/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	91.0000	101.0000	10.989	0	0	28,058
13/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	123.0000	128.0000	4.065	0	0	0
13/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,605.0000	2,553.0000	(1.996)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	935.0000	911.0000	(2.567)	0	0	0
13/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,617.0000	7,551.0000	(0.866)	0	0	0
13/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
13/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,407.0000	1,371.0000	(2.559)	0	0	0
13/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,154.0000	4,224.0000	1.685	0	0	0
13/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,758.0000	4,695.0000	(1.324)	0	0	0
13/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	253.0000	252.0000	(0.395)	0	0	0
13/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	301.0000	335.0000	11.296	0	0	0
13/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,159.0000	3,229.0000	2.216	0	0	0
13/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
13/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,276.0000	1,350.0000	5.799	0	0	0
13/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	5,837.0000	5,773.0000	(1.096)	0	0	0
13/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	7,965.0000	7,898.0000	(0.841)	0	0	0
13/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	114.0000	118.0000	3.509	0	0	0
13/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
13/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
13/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	2,125.0000	2,198.0000	3.435	0	0	0
13/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	7,816.0000	7,749.0000	(0.857)	0	0	0
13/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,174.0000	2,247.0000	3.358	0	0	0
13/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
13/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
13/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,204.0000	4,274.0000	1.665	0	0	0
13/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
13/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,320.0000	2,392.0000	3.103	0	0	0
13/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,316.0000	1,391.0000	5.699	0	0	0
13/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,640.0000	5,576.0000	(1.135)	0	0	0
13/07/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,208.0000	3,279.0000	2.213	0	0	0
13/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	2,028.0000	2,102.0000	3.649	0	0	0
13/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	7,766.0000	7,699.0000	(0.863)	0	0	0
13/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	82.0000	86.0000	4.878	0	0	0
13/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,788.0000	5,723.0000	(1.123)	0	0	0
13/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
13/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
13/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	3,010.0000	3,080.0000	2.326	0	0	0
13/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,303.0000	4,373.0000	1.627	0	0	0
13/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,503.0000	4,573.0000	1.555	0	0	0
13/07/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	4,104.0000	4,174.0000	1.706	0	0	0
13/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,307.0000	3,378.0000	2.147	0	0	0
13/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	4,004.0000	4,075.0000	1.773	0	0	0
13/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	81.0000	90.0000	11.111	0	0	0
13/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	3,109.0000	3,179.0000	2.252	0	0	0
13/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,079.0000	4,018.0000	(1.495)	0	0	0
13/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	83.0000	92.0000	10.843	0	0	0
13/07/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	233.0000	259.0000	11.159	0	0	0
13/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,717.0000	7,650.0000	(0.868)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,705.0000	1,663.0000	(2.463)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	257.0000	286.0000	11.284	0	0	0
13/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,739.0000	5,674.0000	(1.133)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,880.0000	1,836.0000	(2.340)	0	0	0
13/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,030.0000	3,969.0000	(1.514)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	222.0000	247.0000	11.261	0	0	0
13/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,518.0000	7,451.0000	(0.891)	0	0	0
13/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,969.0000	1,924.0000	(2.285)	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
13/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	5,986.0000	5,920.0000	(1.103)	0	0	0
13/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
13/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
13/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
13/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,484.0000	1,559.0000	5.054	0	0	0
13/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	86.0000	95.0000	10.465	0	0	0
13/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,542.0000	5,477.0000	(1.173)	0	0	0
13/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,533.0000	1,495.0000	(2.479)	0	0	0
13/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,418.0000	2,490.0000	2.978	0	0	0
13/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	105.0000	109.0000	3.810	0	0	0
13/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	285.0000	317.0000	11.228	0	0	0
13/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	314.0000	311.0000	(0.955)	0	0	0
13/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
13/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
13/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	866.0000	933.0000	7.737	0	0	0
13/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,253.0000	4,324.0000	1.669	0	0	0
13/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,933.0000	3,873.0000	(1.526)	0	0	0
13/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,403.0000	4,473.0000	1.590	0	0	0
13/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,258.0000	3,328.0000	2.149	0	0	0
13/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,358.0000	1,432.0000	5.449	0	0	0
13/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,271.0000	2,344.0000	3.214	0	0	0
13/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,934.0000	2,007.0000	3.775	0	0	0
13/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,407.0000	3,477.0000	2.055	0	0	0
13/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
13/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/07/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,855.0000	3,925.0000	1.816	0	0	0
13/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,692.0000	3,633.0000	(1.598)	0	0	0
13/07/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
13/07/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	184.0000	185.0000	0.543	0	0	0
13/07/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	94.0000	105.0000	11.702	0	0	0
13/07/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,087.0000	1,158.0000	6.532	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	200.0000	201.0000	0.500	0	0	0
13/07/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,861.0000	2,932.0000	2.482	0	0	0
13/07/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/07/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,053.0000	1,123.0000	6.648	0	0	0
13/07/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
13/07/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,888.0000	1,961.0000	3.867	0	0	0
13/07/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,015.0000	7,948.0000	(0.836)	0	0	0
13/07/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
13/07/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/07/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,035.0000	5,970.0000	(1.077)	0	0	0
13/07/2009	\$ / R	2010/06/14			Currency Future	8.7460	8.8173	0.815	0.0000	0.0000	0
13/07/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	453.0000	495.0000	9.272	0	0	0
13/07/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,055.0000	6,990.0000	(0.921)	0	0	0
13/07/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	51.0000	57.0000	11.765	0	0	0
13/07/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,332.0000	3,278.0000	(1.621)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	378.0000	414.0000	9.524	0	0	0
13/07/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,584.0000	5,521.0000	(1.128)	0	0	0
13/07/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	86.0000	95.0000	10.465	0	0	0
13/07/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	178.0000	195.0000	9.551	0	0	21,978
13/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	80.0000	88.0000	10.000	0	0	0
13/07/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,897.0000	3,840.0000	(1.463)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	710.0000	768.0000	8.169	0	0	0
13/07/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	947.0000	926.0000	(2.218)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,682.0000	1,646.0000	(2.140)	0	0	0
13/07/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,340.0000	5,278.0000	(1.161)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	836.0000	899.0000	7.536	0	0	0
13/07/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	593.0000	644.0000	8.600	0	0	0
13/07/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,300.0000	1,375.0000	5.769	0	0	0
13/07/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	230.0000	252.0000	9.565	0	0	0
13/07/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,809.0000	6,744.0000	(0.955)	0	0	0
13/07/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,734.0000	2,685.0000	(1.792)	0	0	0
13/07/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
13/07/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	714.0000	701.0000	(1.821)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	750.0000	809.0000	7.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,809.0000	1,771.0000	(2.101)	0	0	0
13/07/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	204.0000	207.0000	1.471	0	0	0
13/07/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	730.0000	788.0000	7.945	0	0	0
13/07/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	3,992.0000	3,935.0000	(1.428)	0	0	0
13/07/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	143.0000	157.0000	9.790	0	0	0
13/07/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	684.0000	671.0000	(1.901)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	540.0000	531.0000	(1.667)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	464.0000	506.0000	9.052	0	0	0
13/07/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	138.0000	152.0000	10.145	0	0	0
13/07/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	256.0000	280.0000	9.375	0	0	0
13/07/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	883.0000	947.0000	7.248	0	0	0
13/07/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,318.0000	1,289.0000	(2.200)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	404.0000	442.0000	9.406	0	0	0
13/07/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,262.0000	1,337.0000	5.943	0	0	0
13/07/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	487.0000	480.0000	(1.437)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	362.0000	396.0000	9.392	0	0	0
13/07/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	413.0000	408.0000	(1.211)	0	0	0
13/07/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	216.0000	220.0000	1.852	0	0	0
13/07/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,510.0000	2,463.0000	(1.873)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	959.0000	1,025.0000	6.882	0	0	0
13/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	423.0000	462.0000	9.220	0	0	0
13/07/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,246.0000	5,317.0000	1.353	0	0	0
13/07/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	625.0000	613.0000	(1.920)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,477.0000	1,445.0000	(2.167)	0	0	0
13/07/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
13/07/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
13/07/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	654.0000	642.0000	(1.835)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,558.0000	1,524.0000	(2.182)	0	0	0
13/07/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	159.0000	175.0000	10.063	0	0	0
13/07/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,288.0000	2,361.0000	3.191	0	0	0
13/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,894.0000	1,855.0000	(2.059)	0	0	0
13/07/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,753.0000	3,825.0000	1.918	0	0	0
13/07/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	692.0000	748.0000	8.092	0	0	0
13/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	340.0000	372.0000	9.412	0	0	0
13/07/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	7.0000	7.0000	-	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
13/07/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,536.0000	1,611.0000	4.883	0	0	0
13/07/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	437.0000	431.0000	(1.373)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	771.0000	831.0000	7.782	0	0	0
13/07/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	746.0000	731.0000	(2.011)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,068.0000	2,026.0000	(2.031)	0	0	0
13/07/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,613.0000	3,557.0000	(1.550)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	933.0000	998.0000	6.967	0	0	0
13/07/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	314.0000	343.0000	9.236	0	0	0
13/07/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	523.0000	570.0000	8.987	0	0	0
13/07/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,127.0000	1,102.0000	(2.218)	0	0	0
13/07/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	140.0000	144.0000	2.857	0	0	0
13/07/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	498.0000	543.0000	9.036	0	0	0
13/07/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,055.0000	2,129.0000	3.601	0	0	0
13/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,165.0000	1,139.0000	(2.232)	0	0	0
13/07/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,505.0000	3,577.0000	2.054	0	0	0
13/07/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	550.0000	598.0000	8.727	0	0	0
13/07/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	624.0000	676.0000	8.333	0	0	0
13/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	511.0000	556.0000	8.806	0	0	26,596
13/07/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	308.0000	337.0000	9.416	0	0	0
13/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	475.0000	518.0000	9.053	0	0	0
13/07/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,641.0000	1,605.0000	(2.194)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,024.0000	1,983.0000	(2.026)	0	0	0
13/07/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,285.0000	3,232.0000	(1.613)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	320.0000	350.0000	9.375	0	0	0
13/07/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,338.0000	1,413.0000	5.605	0	0	0
13/07/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	596.0000	585.0000	(1.846)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	878.0000	859.0000	(2.164)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,937.0000	1,897.0000	(2.065)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,279.0000	1,251.0000	(2.189)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	640.0000	694.0000	8.438	0	0	0
13/07/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,112.0000	2,069.0000	(2.036)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,054.0000	1,031.0000	(2.182)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	844.0000	826.0000	(2.133)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	443.0000	483.0000	9.029	0	0	0
13/07/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,200.0000	2,156.0000	(2.000)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,090.0000	1,066.0000	(2.202)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	100.0000	103.0000	3.000	0	0	0
13/07/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,397.0000	1,366.0000	(2.219)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	355.0000	388.0000	9.296	0	0	0
13/07/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	296.0000	324.0000	9.459	0	0	0
13/07/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	536.0000	584.0000	8.955	0	0	0
13/07/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	20.0000	20.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	814.0000	875.0000	7.494	0	0	0
13/07/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,136.0000	4,077.0000	(1.426)	0	0	0
13/07/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	192.0000	196.0000	2.083	0	0	0
13/07/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,833.0000	1,907.0000	4.037	0	0	0
13/07/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	982.0000	961.0000	(2.138)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	387.0000	423.0000	9.302	0	0	0
13/07/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	132.0000	144.0000	9.091	0	0	0
13/07/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,766.0000	2,838.0000	2.603	0	0	0
13/07/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,566.0000	4,506.0000	(1.314)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	792.0000	853.0000	7.702	0	0	0
13/07/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	674.0000	730.0000	8.309	0	0	0
13/07/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,766.0000	1,729.0000	(2.095)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	333.0000	365.0000	9.610	0	0	0
13/07/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,660.0000	3,604.0000	(1.530)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	1,013.0000	1,080.0000	6.614	0	0	0
13/07/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,689.0000	2,640.0000	(1.822)	0	0	0
13/07/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	778.0000	762.0000	(2.057)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	378.0000	414.0000	9.524	0	0	0
13/07/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	156.0000	172.0000	10.256	0	0	0
13/07/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	235.0000	258.0000	9.787	0	0	0
13/07/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	578.0000	628.0000	8.651	0	0	21,978
13/07/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,202.0000	1,176.0000	(2.163)	0	0	0
13/07/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,996.0000	5,068.0000	1.441	0	0	0
13/07/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	112.0000	123.0000	9.821	0	0	0
13/07/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	568.0000	558.0000	(1.761)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,981.0000	1,940.0000	(2.070)	0	0	0
13/07/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	101.0000	112.0000	10.891	0	0	0
13/07/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	327.0000	357.0000	9.174	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,682.0000	1,646.0000	(2.140)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	608.0000	660.0000	8.553	0	0	0
13/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	475.0000	518.0000	9.053	0	0	0
13/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,877.0000	1,951.0000	3.942	0	0	0
13/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,049.0000	4,987.0000	(1.228)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,437.0000	1,405.0000	(2.227)	0	0	0
13/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
13/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	657.0000	711.0000	8.219	0	0	0
13/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	433.0000	472.0000	9.007	0	0	0
13/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	2,870.0000	2,820.0000	(1.742)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	181.0000	199.0000	9.945	0	0	0
13/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	4,855.0000	4,794.0000	(1.256)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,279.0000	1,251.0000	(2.189)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	2,961.0000	2,911.0000	(1.689)	0	0	0
13/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,803.0000	3,874.0000	1.867	0	0	0
13/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	811.0000	794.0000	(2.096)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,357.0000	1,327.0000	(2.211)	0	0	0
13/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,759.0000	4,698.0000	(1.282)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	192.0000	211.0000	9.896	0	0	0
13/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,099.0000	1,168.0000	6.278	0	0	0
13/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	564.0000	613.0000	8.688	0	0	0
13/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,894.0000	1,855.0000	(2.059)	0	0	0
13/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,225.0000	1,300.0000	6.122	0	0	0
13/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,661.0000	1,735.0000	4.455	0	0	0
13/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,245.0000	2,200.0000	(2.004)	0	0	0
13/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	912.0000	893.0000	(2.083)	0	0	0
13/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	340.0000	372.0000	9.412	0	0	0
13/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	498.0000	543.0000	9.036	0	0	0
13/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	136.0000	149.0000	9.559	0	0	0
13/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	115.0000	118.0000	2.609	0	0	0
13/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	291.0000	318.0000	9.278	0	0	0
13/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	19.0000	19.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,724.0000	1,688.0000	(2.088)	0	0	0
13/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	229.0000	232.0000	1.310	0	0	0
13/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,040.0000	3,982.0000	(1.436)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	216.0000	237.0000	9.722	0	0	0
13/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,573.0000	2,645.0000	2.798	0	0	0
13/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,088.0000	4,030.0000	(1.419)	0	0	0
13/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,815.0000	2,886.0000	2.522	0	0	0
13/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	370.0000	405.0000	9.459	0	0	0
13/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,000.0000	4,939.0000	(1.220)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	207.0000	228.0000	10.145	0	0	0
13/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,161.0000	1,231.0000	6.029	0	0	0
13/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	148.0000	163.0000	10.135	0	0	0
13/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,099.0000	3,048.0000	(1.646)	0	0	0
13/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,981.0000	1,940.0000	(2.070)	0	0	0
13/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	95.0000	105.0000	10.526	0	0	0
13/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	303.0000	301.0000	(0.660)	0	0	0
13/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	986.0000	1,052.0000	6.694	0	0	0
13/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	195.0000	215.0000	10.256	0	0	0
13/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	284.0000	282.0000	(0.704)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,146.0000	3,093.0000	(1.685)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	2,916.0000	2,865.0000	(1.749)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,165.0000	1,139.0000	(2.232)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,018.0000	995.0000	(2.259)	0	0	0
13/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,802.0000	3,745.0000	(1.499)	0	0	0
13/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	107.0000	110.0000	2.804	0	0	0
13/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,863.0000	2,935.0000	2.515	0	0	0
13/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	345.0000	342.0000	(0.870)	0	0	0
13/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,703.0000	1,778.0000	4.404	0	0	0
13/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	17.0000	17.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	212.0000	233.0000	9.906	0	0	0
13/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,241.0000	2,314.0000	3.257	0	0	0
13/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,041.0000	1,109.0000	6.532	0	0	0
13/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,604.0000	3,676.0000	1.998	0	0	0
13/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,921.0000	1,995.0000	3.852	0	0	0
13/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,807.0000	4,746.0000	(1.269)	0	0	0
13/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,377.0000	1,452.0000	5.447	0	0	0
13/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	413.0000	452.0000	9.443	0	0	0
13/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
13/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	103.0000	113.0000	9.709	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,566.0000	3,511.0000	(1.542)	0	0	0
13/07/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
13/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,558.0000	1,524.0000	(2.182)	0	0	0
13/07/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,130.0000	1,199.0000	6.106	0	0	0
13/07/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
13/07/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,746.0000	1,820.0000	4.238	0	0	0
13/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	511.0000	556.0000	8.806	0	0	2,533
13/07/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
13/07/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,477.0000	1,445.0000	(2.167)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,202.0000	1,176.0000	(2.163)	0	0	0
13/07/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	26.0000	26.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	327.0000	357.0000	9.174	0	0	0
13/07/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	134.0000	147.0000	9.701	0	0	0
13/07/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,240.0000	1,213.0000	(2.177)	0	0	0
13/07/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	181.0000	184.0000	1.657	0	0	0
13/07/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
13/07/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	72.0000	80.0000	11.111	0	0	0
13/07/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,517.0000	1,484.0000	(2.175)	0	0	0
13/07/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	395.0000	432.0000	9.367	0	0	0
13/07/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,622.0000	2,693.0000	2.708	0	0	0
13/07/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/07/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	162.0000	178.0000	9.877	0	0	29,129
13/07/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	486.0000	530.0000	9.053	0	0	0
13/07/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	250.0000	275.0000	10.000	0	0	0
13/07/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	141.0000	155.0000	9.929	0	0	0
13/07/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/07/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,554.0000	2,507.0000	(1.840)	0	0	0
13/07/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	2,526.0000	2,598.0000	2.850	0	0	0
13/07/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,945.0000	3,887.0000	(1.470)	0	0	0
13/07/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	96.0000	106.0000	10.417	0	0	0
13/07/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,554.0000	3,626.0000	2.026	0	0	0
13/07/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	151.0000	166.0000	9.934	0	0	0
13/07/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	4,497.0000	4,569.0000	1.601	0	0	0
13/07/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	118.0000	130.0000	10.169	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	404.0000	442.0000	9.406	0	0	0
13/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,599.0000	1,565.0000	(2.126)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,825.0000	2,775.0000	(1.770)	0	0	0
13/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,183.0000	4,125.0000	(1.387)	0	0	0
13/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,472.0000	3,417.0000	(1.584)	0	0	0
13/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	2,101.0000	2,175.0000	3.522	0	0	0
13/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	5,829.0000	5,765.0000	(1.098)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	413.0000	452.0000	9.443	0	0	0
13/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	199.0000	219.0000	10.050	0	0	0
13/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	87.0000	89.0000	2.299	0	0	0
13/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,755.0000	3,698.0000	(1.518)	0	0	0
13/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	79.0000	87.0000	10.127	0	0	0
13/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	168.0000	185.0000	10.119	0	0	0
13/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,070.0000	1,138.0000	6.355	0	0	0
13/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,156.0000	2,113.0000	(1.994)	0	0	0
13/07/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,425.0000	3,371.0000	(1.577)	0	0	0
13/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,711.0000	4,650.0000	(1.295)	0	0	0
13/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,633.0000	5,570.0000	(1.118)	0	0	0
13/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,207.0000	3,279.0000	2.245	0	0	0
13/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	5,926.0000	5,862.0000	(1.080)	0	0	0
13/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	390.0000	385.0000	(1.282)	0	0	0
13/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,024.0000	5,960.0000	(1.062)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,053.0000	3,002.0000	(1.670)	0	0	0
13/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	120.0000	132.0000	10.000	0	0	0
13/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,422.0000	4,363.0000	(1.334)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	423.0000	462.0000	9.220	0	0	0
13/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	134.0000	147.0000	9.701	0	0	0
13/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	4,952.0000	4,891.0000	(1.232)	0	0	0
13/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,374.0000	4,315.0000	(1.349)	0	0	0
13/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	462.0000	455.0000	(1.515)	0	0	0
13/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	324.0000	321.0000	(0.926)	0	0	0
13/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	98.0000	108.0000	10.204	0	0	0
13/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	171.0000	188.0000	9.942	0	0	0
13/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	221.0000	242.0000	9.502	0	0	0
13/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	908.0000	972.0000	7.048	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	132.0000	135.0000	2.273	0	0	0
13/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,578.0000	1,652.0000	4.689	0	0	0
13/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,448.0000	4,519.0000	1.596	0	0	0
13/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,670.0000	2,741.0000	2.659	0	0	0
13/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,654.0000	3,725.0000	1.943	0	0	0
13/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	4,100.0000	4,172.0000	1.756	0	0	0
13/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,455.0000	3,527.0000	2.084	0	0	0
13/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
13/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,478.0000	2,550.0000	2.906	0	0	0
13/07/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	3,108.0000	3,180.0000	2.317	0	0	0
13/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	7,796.0000	7,729.0000	(0.859)	0	0	0
13/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	107.0000	117.0000	9.346	0	0	0
13/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
13/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
13/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	81.0000	83.0000	2.469	0	0	0
13/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
13/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,199.0000	4,271.0000	1.715	0	0	0
13/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	7,746.0000	7,680.0000	(0.852)	0	0	0
13/07/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
13/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,549.0000	7,482.0000	(0.888)	0	0	0
13/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	3,306.0000	3,378.0000	2.178	0	0	0
13/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
13/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,335.0000	2,408.0000	3.126	0	0	0
13/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	5,682.0000	5,618.0000	(1.126)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	245.0000	269.0000	9.796	0	0	0
13/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
13/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,599.0000	2,551.0000	(1.847)	0	0	0
13/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
13/07/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	7,648.0000	7,581.0000	(0.876)	0	0	0
13/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,195.0000	2,268.0000	3.326	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	3,059.0000	3,131.0000	2.354	0	0	0
13/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	7,845.0000	7,779.0000	(0.841)	0	0	0
13/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,398.0000	4,469.0000	1.614	0	0	0
13/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	4,051.0000	4,122.0000	1.753	0	0	0
13/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
13/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	78.0000	86.0000	10.256	0	0	0
13/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,158.0000	3,230.0000	2.280	0	0	0
13/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,456.0000	1,530.0000	5.082	0	0	0
13/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
13/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	170.0000	173.0000	1.765	0	0	0
13/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	5,780.0000	5,716.0000	(1.107)	0	0	0
13/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,430.0000	2,502.0000	2.963	0	0	0
13/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	4,150.0000	4,221.0000	1.711	0	0	0
13/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
13/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
13/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	240.0000	263.0000	9.583	0	0	0
13/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	160.0000	163.0000	1.875	0	0	0
13/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,406.0000	3,477.0000	2.085	0	0	0
13/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
13/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	165.0000	181.0000	9.697	0	0	0
13/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,148.0000	2,221.0000	3.399	0	0	0
13/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,519.0000	3,464.0000	(1.563)	0	0	0
13/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	4,298.0000	4,370.0000	1.675	0	0	0
13/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,644.0000	2,596.0000	(1.815)	0	0	0
13/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	116.0000	128.0000	10.345	0	0	0
13/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	5,877.0000	5,814.0000	(1.072)	0	0	0
13/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
13/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	114.0000	126.0000	10.526	0	0	0
13/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,470.0000	4,410.0000	(1.342)	0	0	0
13/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	73.0000	81.0000	10.959	0	0	0
13/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,518.0000	4,458.0000	(1.328)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,007.0000	2,956.0000	(1.696)	0	0	0
13/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,517.0000	1,484.0000	(2.175)	0	0	0
13/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	302.0000	330.0000	9.272	0	0	0
13/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	203.0000	224.0000	10.345	0	0	0
13/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,599.0000	1,565.0000	(2.126)	0	0	0
13/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	367.0000	363.0000	(1.090)	0	0	0
13/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,245.0000	2,200.0000	(2.004)	0	0	0
13/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	129.0000	142.0000	10.078	0	0	0
13/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	75.0000	82.0000	9.333	0	0	0
13/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	291.0000	318.0000	9.278	0	0	0
13/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
13/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	30.0000	30.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	123.0000	126.0000	2.439	0	0	0
13/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,416.0000	1,491.0000	5.297	0	0	0
13/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,619.0000	1,694.0000	4.632	0	0	0
13/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,779.0000	2,730.0000	(1.763)	0	0	0
13/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	153.0000	169.0000	10.458	0	0	0
13/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,257.0000	3,329.0000	2.211	0	0	0
13/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,707.0000	3,651.0000	(1.511)	0	0	0
13/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,249.0000	4,320.0000	1.671	0	0	0
13/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	108.0000	119.0000	10.185	0	0	0
13/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,662.0000	4,602.0000	(1.287)	0	0	0
13/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	225.0000	247.0000	9.778	0	0	0
13/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	246.0000	246.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,965.0000	2,039.0000	3.766	0	0	0
13/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,192.0000	1,263.0000	5.956	0	0	0
13/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,852.0000	3,924.0000	1.869	0	0	0
13/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	64.0000	66.0000	3.125	0	0	0
13/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	105.0000	115.0000	9.524	0	0	0
13/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	265.0000	264.0000	(0.377)	0	0	0
13/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,952.0000	4,023.0000	1.797	0	0	0
13/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,961.0000	3,032.0000	2.398	0	0	0
13/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	2,010.0000	2,084.0000	3.682	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	395.0000	432.0000	9.367	0	0	0
13/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,937.0000	1,897.0000	(2.065)	0	0	0
13/07/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,024.0000	5,960.0000	(1.062)	0	0	0
13/07/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,850.0000	3,793.0000	(1.481)	0	0	0
13/07/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	146.0000	160.0000	9.589	0	0	0
13/07/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	7,994.0000	7,927.0000	(0.838)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,851.0000	1,813.0000	(2.053)	0	0	0
13/07/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
13/07/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	347.0000	380.0000	9.510	0	0	0
13/07/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
13/07/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	333.0000	365.0000	9.610	0	0	0
13/07/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,088.0000	4,030.0000	(1.419)	0	0	0
13/07/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,902.0000	3,974.0000	1.845	0	0	0
13/07/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,912.0000	2,983.0000	2.438	0	0	0
13/07/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,043.0000	7,976.0000	(0.833)	0	0	0
13/07/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	285.0000	312.0000	9.474	0	0	0
13/07/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	3,010.0000	3,081.0000	2.359	0	0	0
13/07/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/07/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
13/07/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,074.0000	6,009.0000	(1.070)	0	0	0
13/07/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	70.0000	77.0000	10.000	0	0	0
13/07/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,289.0000	2,244.0000	(1.966)	0	0	0
13/07/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	4,001.0000	4,073.0000	1.800	0	0	0
13/07/2009	£ / R	2009/09/14			Currency Future	13.4677	13.5043	0.272	13.5700	13.4900	22,832
13/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,382.0000	2,350.0000	(1.343)	0	0	0
13/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	132.0000	145.0000	9.848	0	0	0
13/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	71.0000	78.0000	9.859	0	0	0
13/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	743.0000	779.0000	4.845	0	0	0
13/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	138.0000	152.0000	10.145	0	0	0
13/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	384.0000	380.0000	(1.042)	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
13/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
13/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,479.0000	2,447.0000	(1.291)	0	0	0
13/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,535.0000	7,499.0000	(0.478)	0	0	0
13/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	743.0000	729.0000	(1.884)	0	0	0
13/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	77.0000	85.0000	10.390	0	0	0
13/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	175.0000	175.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	818.0000	803.0000	(1.834)	0	0	0
13/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	452.0000	484.0000	7.080	0	0	0
13/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,635.0000	7,599.0000	(0.472)	0	0	0
13/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,685.0000	7,649.0000	(0.468)	0	0	0
13/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,569.0000	4,605.0000	0.788	0	0	0
13/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	670.0000	657.0000	(1.940)	0	0	0
13/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,674.0000	1,647.0000	(1.613)	0	0	0
13/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	261.0000	283.0000	8.429	0	0	0
13/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,953.0000	1,924.0000	(1.485)	0	0	0
13/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	408.0000	437.0000	7.108	0	0	0
13/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	107.0000	107.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
13/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	896.0000	879.0000	(1.897)	0	0	0
13/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,859.0000	1,831.0000	(1.506)	0	0	0
13/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	318.0000	343.0000	7.862	0	0	0
13/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,906.0000	1,877.0000	(1.522)	0	0	0
13/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,314.0000	1,291.0000	(1.750)	0	0	0
13/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,190.0000	2,159.0000	(1.416)	0	0	0
13/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	209.0000	208.0000	(0.478)	0	0	0
13/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,193.0000	2,230.0000	1.687	0	0	0
13/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	925.0000	962.0000	4.000	0	0	0
13/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	369.0000	397.0000	7.588	0	0	0
13/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
13/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	214.0000	233.0000	8.879	0	0	0
13/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
13/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	615.0000	650.0000	5.691	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R 2009/09/14	19.10	Put	Currency Future	5,640.0000	5,604.0000	(0.638)	0	0	0
13/07/2009	£ / R 2009/09/14	21.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	£ / R 2009/09/14	10.30	Call	Currency Future	3,176.0000	3,213.0000	1.165	0	0	0
13/07/2009	£ / R 2009/09/14	10.40	Call	Currency Future	3,077.0000	3,114.0000	1.202	0	0	0
13/07/2009	£ / R 2009/09/14	13.60	Put	Currency Future	502.0000	493.0000	(1.793)	0	0	0
13/07/2009	£ / R 2009/09/14	15.05	Call	Currency Future	92.0000	101.0000	9.783	0	0	0
13/07/2009	£ / R 2009/09/14	17.30	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,227.0000	1,205.0000	(1.793)	0	0	0
13/07/2009	£ / R 2009/09/14	15.15	Call	Currency Future	84.0000	93.0000	10.714	0	0	0
13/07/2009	£ / R 2009/09/14	12.95	Put	Currency Future	192.0000	191.0000	(0.521)	0	0	0
13/07/2009	£ / R 2009/09/14	13.75	Put	Currency Future	600.0000	589.0000	(1.833)	0	0	0
13/07/2009	£ / R 2009/09/14	19.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/07/2009	£ / R 2009/09/14	19.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/07/2009	£ / R 2009/09/14	7.40	Call	Currency Future	6,068.0000	6,104.0000	0.593	0	0	0
13/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	706.0000	693.0000	(1.841)	0	0	0
13/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
13/07/2009	£ / R 2009/09/14	9.40	Call	Currency Future	4,071.0000	4,107.0000	0.884	0	0	0
13/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	145.0000	159.0000	9.655	0	0	0
13/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,017.0000	998.0000	(1.868)	0	0	0
13/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	670.0000	657.0000	(1.940)	0	0	0
13/07/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,188.0000	6,152.0000	(0.582)	0	0	0
13/07/2009	£ / R 2009/09/14	17.15	Put	Currency Future	3,704.0000	3,669.0000	(0.945)	0	0	0
13/07/2009	£ / R 2009/09/14	9.30	Call	Currency Future	4,170.0000	4,207.0000	0.887	0	0	0
13/07/2009	£ / R 2009/09/14	10.40	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
13/07/2009	£ / R 2009/09/14	13.90	Call	Currency Future	274.0000	297.0000	8.394	0	0	0
13/07/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,142.0000	2,112.0000	(1.401)	0	0	0
13/07/2009	£ / R 2009/09/14	17.40	Put	Currency Future	3,951.0000	3,916.0000	(0.886)	0	0	0
13/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	115.0000	127.0000	10.435	0	0	0
13/07/2009	£ / R 2009/09/14	14.30	Call	Currency Future	185.0000	202.0000	9.189	0	0	0
13/07/2009	£ / R 2009/09/14	12.95	Call	Currency Future	709.0000	745.0000	5.078	0	0	0
13/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,271.0000	1,248.0000	(1.810)	0	0	0
13/07/2009	£ / R 2009/09/14	13.50	Put	Currency Future	440.0000	433.0000	(1.591)	0	0	0
13/07/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,211.0000	3,177.0000	(1.059)	0	0	0
13/07/2009	£ / R 2009/09/14	12.10	Call	Currency Future	1,417.0000	1,457.0000	2.823	0	0	0
13/07/2009	£ / R 2009/09/14	10.15	Call	Currency Future	3,325.0000	3,362.0000	1.113	0	0	0
13/07/2009	£ / R 2009/09/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
13/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	68.0000	75.0000	10.294	0	0	0
13/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,271.0000	1,248.0000	(1.810)	0	0	0
13/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,227.0000	1,205.0000	(1.793)	0	0	0
13/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,690.0000	5,654.0000	(0.633)	0	0	0
13/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
13/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,334.0000	2,303.0000	(1.328)	0	0	0
13/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	65.0000	70.0000	7.692	0	0	0
13/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	185.0000	202.0000	9.189	0	0	0
13/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	120.0000	133.0000	10.833	0	0	0
13/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	288.0000	312.0000	8.333	0	0	0
13/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
13/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,435.0000	7,399.0000	(0.484)	0	0	0
13/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,939.0000	5,903.0000	(0.606)	0	0	0
13/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	288.0000	312.0000	8.333	0	0	0
13/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,430.0000	2,398.0000	(1.317)	0	0	0
13/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,133.0000	1,174.0000	3.619	0	0	0
13/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	780.0000	765.0000	(1.923)	0	0	0
13/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,403.0000	1,378.0000	(1.782)	0	0	0
13/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
13/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/07/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,584.0000	2,621.0000	1.432	0	0	0
13/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
13/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
13/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,017.0000	998.0000	(1.868)	0	0	0
13/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	138.0000	152.0000	10.145	0	0	0
13/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	236.0000	257.0000	8.898	0	0	0
13/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,694.0000	4,659.0000	(0.746)	0	0	0
13/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,339.0000	2,376.0000	1.582	0	0	0
13/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	16.0000	17.0000	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
13/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,610.0000	1,649.0000	2.422	0	0	0
13/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
13/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	248.0000	270.0000	8.871	0	0	0
13/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	145.0000	159.0000	9.655	0	0	0
13/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	351.0000	378.0000	7.692	0	0	0
13/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
13/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,446.0000	4,411.0000	(0.787)	0	0	0
13/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,142.0000	2,112.0000	(1.401)	0	0	0
13/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,000.0000	1,971.0000	(1.450)	0	0	0
13/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,457.0000	3,422.0000	(1.012)	0	0	0
13/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,965.0000	2,932.0000	(1.113)	0	0	0
13/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	706.0000	693.0000	(1.841)	0	0	0
13/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	68.0000	75.0000	10.294	0	0	0
13/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	2,096.0000	2,133.0000	1.765	0	0	0
13/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,540.0000	5,504.0000	(0.650)	0	0	0
13/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,447.0000	1,422.0000	(1.728)	0	0	0
13/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,492.0000	1,467.0000	(1.676)	0	0	0
13/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	529.0000	563.0000	6.427	0	0	0
13/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
13/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	351.0000	378.0000	7.692	0	0	0
13/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,000.0000	1,971.0000	(1.450)	0	0	0
13/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
13/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,637.0000	6,601.0000	(0.542)	0	0	0
13/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	534.0000	524.0000	(1.873)	0	0	0
13/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
13/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,492.0000	1,467.0000	(1.676)	0	0	0
13/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,872.0000	3,909.0000	0.956	0	0	0
13/07/2009	£ / R	2009/09/14	20.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,527.0000	2,495.0000	(1.266)	0	0	0
13/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	677.0000	712.0000	5.170	0	0	0
13/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,368.0000	5,404.0000	0.671	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,440.0000	5,404.0000	(0.662)	0	0	0
13/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
13/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,624.0000	2,591.0000	(1.258)	0	0	0
13/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,766.0000	1,738.0000	(1.586)	0	0	0
13/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	615.0000	650.0000	5.691	0	0	0
13/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	311.0000	308.0000	(0.965)	0	0	0
13/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
13/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
13/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	303.0000	327.0000	7.921	0	0	0
13/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,673.0000	2,640.0000	(1.235)	0	0	0
13/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	88.0000	97.0000	10.227	0	0	0
13/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	635.0000	623.0000	(1.890)	0	0	0
13/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,575.0000	2,543.0000	(1.243)	0	0	0
13/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,469.0000	4,505.0000	0.806	0	0	0
13/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	88.0000	97.0000	10.227	0	0	0
13/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
13/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
13/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,720.0000	1,693.0000	(1.570)	0	0	0
13/07/2009	£ / R	2009/09/14	16.65	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
13/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,388.0000	2,425.0000	1.549	0	0	0
13/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	59.0000	64.0000	8.475	0	0	0
13/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,479.0000	2,447.0000	(1.291)	0	0	0
13/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,142.0000	5,106.0000	(0.700)	0	0	0
13/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
13/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	247.0000	245.0000	(0.810)	0	0	0
13/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,654.0000	3,619.0000	(0.958)	0	0	0
13/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,227.0000	1,268.0000	3.341	0	0	0
13/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	274.0000	297.0000	8.394	0	0	0
13/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
13/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,720.0000	1,693.0000	(1.570)	0	0	0
13/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/09/14	12.60	Call	Currency Future	964.0000	1,001.0000	3.838	0	0	0
13/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	225.0000	245.0000	8.889	0	0	0
13/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	86.0000	86.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	160.0000	175.0000	9.375	0	0	0
13/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,375.0000	3,412.0000	1.096	0	0	0
13/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	96.0000	96.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	857.0000	840.0000	(1.984)	0	0	0
13/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	777.0000	814.0000	4.762	0	0	0
13/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,852.0000	3,817.0000	(0.909)	0	0	0
13/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,184.0000	1,163.0000	(1.774)	0	0	0
13/07/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,369.0000	1,410.0000	2.995	0	0	0
13/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	228.0000	226.0000	(0.877)	0	0	0
13/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	160.0000	159.0000	(0.625)	0	0	0
13/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	152.0000	167.0000	9.868	0	0	0
13/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
13/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,369.0000	4,406.0000	0.847	0	0	0
13/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,953.0000	1,924.0000	(1.485)	0	0	0
13/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
13/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,004.0000	1,041.0000	3.685	0	0	0
13/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,839.0000	5,803.0000	(0.617)	0	0	0
13/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,058.0000	1,038.0000	(1.890)	0	0	0
13/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	100.0000	111.0000	11.000	0	0	0
13/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	502.0000	536.0000	6.773	0	0	0
13/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
13/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	4,021.0000	4,058.0000	0.920	0	0	0
13/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,142.0000	1,121.0000	(1.839)	0	0	0
13/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,582.0000	1,556.0000	(1.643)	0	0	0
13/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,095.0000	2,065.0000	(1.432)	0	0	0
13/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	645.0000	680.0000	5.426	0	0	0
13/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,086.0000	1,128.0000	3.867	0	0	0
13/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,835.0000	7,798.0000	(0.472)	0	0	0
13/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	176.0000	193.0000	9.659	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	267.0000	265.0000	(0.749)	0	0	0
13/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	887.0000	923.0000	4.059	0	0	0
13/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	105.0000	116.0000	10.476	0	0	0
13/07/2009	£ / R	2009/09/14	15.50	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
13/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	585.0000	620.0000	5.983	0	0	0
13/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	119.0000	119.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,628.0000	1,601.0000	(1.658)	0	0	0
13/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,868.0000	2,834.0000	(1.185)	0	0	0
13/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	168.0000	184.0000	9.524	0	0	0
13/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	743.0000	779.0000	4.845	0	0	0
13/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	247.0000	245.0000	(0.810)	0	0	0
13/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	534.0000	524.0000	(1.873)	0	0	0
13/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
13/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,238.0000	2,207.0000	(1.385)	0	0	0
13/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
13/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	160.0000	159.0000	(0.625)	0	0	0
13/07/2009	£ / R	2009/09/14	14.25	Put	Currency Future	976.0000	958.0000	(1.844)	0	0	0
13/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	71.0000	78.0000	9.859	0	0	0
13/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	335.0000	331.0000	(1.194)	0	0	0
13/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,100.0000	1,079.0000	(1.909)	0	0	0
13/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,556.0000	3,521.0000	(0.984)	0	0	0
13/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	936.0000	918.0000	(1.923)	0	0	0
13/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	289.0000	286.0000	(1.038)	0	0	0
13/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
13/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,382.0000	2,350.0000	(1.343)	0	0	0
13/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	267.0000	265.0000	(0.749)	0	0	0
13/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,935.0000	7,898.0000	(0.466)	0	0	0
13/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,058.0000	1,038.0000	(1.890)	0	0	0
13/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
13/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	384.0000	380.0000	(1.042)	0	0	0
13/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	585.0000	620.0000	5.983	0	0	0
13/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	204.0000	222.0000	8.824	0	0	0
13/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	557.0000	591.0000	6.104	0	0	0
13/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	65.0000	72.0000	10.769	0	0	0
13/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	175.0000	175.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	14.25	Call	Currency Future	194.0000	212.0000	9.278	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,830.0000	2,867.0000	1.307	0	0	0
13/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	115.0000	127.0000	10.435	0	0	0
13/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,486.0000	2,523.0000	1.488	0	0	0
13/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,674.0000	1,647.0000	(1.613)	0	0	0
13/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,573.0000	3,610.0000	1.036	0	0	0
13/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	289.0000	286.0000	(1.038)	0	0	0
13/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,190.0000	2,159.0000	(1.416)	0	0	0
13/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,766.0000	1,738.0000	(1.586)	0	0	0
13/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	388.0000	417.0000	7.474	0	0	0
13/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
13/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	176.0000	193.0000	9.659	0	0	0
13/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,319.0000	4,356.0000	0.857	0	0	0
13/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,537.0000	1,511.0000	(1.692)	0	0	0
13/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	428.0000	460.0000	7.477	0	0	0
13/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	84.0000	93.0000	10.714	0	0	0
13/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
13/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,818.0000	5,854.0000	0.619	0	0	0
13/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,047.0000	2,018.0000	(1.417)	0	0	0
13/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,314.0000	1,291.0000	(1.750)	0	0	0
13/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	557.0000	591.0000	6.104	0	0	0
13/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,513.0000	1,553.0000	2.644	0	0	0
13/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	96.0000	106.0000	10.417	0	0	0
13/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	411.0000	406.0000	(1.217)	0	0	0
13/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	132.0000	145.0000	9.848	0	0	0
13/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,447.0000	1,422.0000	(1.728)	0	0	0
13/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	896.0000	879.0000	(1.897)	0	0	0
13/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,286.0000	2,255.0000	(1.356)	0	0	0
13/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,358.0000	1,334.0000	(1.767)	0	0	0
13/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	126.0000	139.0000	10.317	0	0	0
13/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	214.0000	233.0000	8.879	0	0	0
13/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	470.0000	462.0000	(1.702)	0	0	0
13/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
13/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	452.0000	484.0000	7.080	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
13/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,813.0000	1,784.0000	(1.600)	0	0	0
13/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	777.0000	814.0000	4.762	0	0	0
13/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	92.0000	101.0000	9.783	0	0	0
13/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	477.0000	510.0000	6.918	0	0	0
13/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,906.0000	1,877.0000	(1.522)	0	0	0
13/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,100.0000	1,079.0000	(1.909)	0	0	0
13/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	132.0000	132.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
13/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	168.0000	184.0000	9.524	0	0	0
13/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	849.0000	886.0000	4.358	0	0	0
13/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,537.0000	1,511.0000	(1.692)	0	0	0
13/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	105.0000	116.0000	10.476	0	0	0
13/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	119.0000	119.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	80.0000	89.0000	11.250	0	0	0
13/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	359.0000	355.0000	(1.114)	0	0	0
13/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	145.0000	145.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,474.0000	3,511.0000	1.065	0	0	0
13/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,044.0000	1,081.0000	3.544	0	0	0
13/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	887.0000	923.0000	4.059	0	0	0
13/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	857.0000	840.0000	(1.984)	0	0	0
13/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	77.0000	77.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	225.0000	245.0000	8.889	0	0	0
13/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	502.0000	493.0000	(1.793)	0	0	0
13/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	818.0000	803.0000	(1.834)	0	0	0
13/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	813.0000	849.0000	4.428	0	0	0
13/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	236.0000	257.0000	8.898	0	0	0
13/07/2009	£ / R	2009/09/14	21.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	5,989.0000	5,953.0000	(0.601)	0	0	0
13/07/2009	£ / R	2009/09/14	21.45	Put	Currency Future	7,985.0000	7,948.0000	(0.463)	0	0	0
13/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	369.0000	397.0000	7.588	0	0	0
13/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,001.0000	3,966.0000	(0.875)	0	0	0
13/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	567.0000	556.0000	(1.940)	0	0	0
13/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	4.0000	3.0000	(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
13/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	635.0000	623.0000	(1.890)	0	0	0
13/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	3,027.0000	3,065.0000	1.255	0	0	0
13/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	303.0000	327.0000	7.921	0	0	0
13/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	334.0000	360.0000	7.784	0	0	0
13/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	2,048.0000	2,085.0000	1.807	0	0	0
13/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
13/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	359.0000	355.0000	(1.114)	0	0	0
13/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	477.0000	510.0000	6.918	0	0	0
13/07/2009	£ / R	2009/12/14			Currency Future	13.6979	13.7372	0.287	13.7700	13.7700	13,794
13/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	900.0000	895.0000	(0.556)	0	0	0
13/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,605.0000	4,645.0000	0.869	0	0	0
13/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	564.0000	599.0000	6.206	0	0	0
13/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,621.0000	7,583.0000	(0.499)	0	0	0
13/07/2009	£ / R	2009/12/14	9.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	915.0000	959.0000	4.809	0	0	0
13/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,005.0000	998.0000	(0.697)	0	0	0
13/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,638.0000	5,602.0000	(0.639)	0	0	0
13/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	533.0000	566.0000	6.191	0	0	0
13/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,114.0000	1,105.0000	(0.808)	0	0	0
13/07/2009	£ / R	2009/12/14	9.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	417.0000	421.0000	0.959	0	0	0
13/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,379.0000	3,420.0000	1.213	0	0	0
13/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/07/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,098.0000	6,137.0000	0.640	0	0	0
13/07/2009	£ / R	2009/12/14	19.85	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
13/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	935.0000	929.0000	(0.642)	0	0	0
13/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
13/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	800.0000	797.0000	(0.375)	0	0	0
13/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	674.0000	674.0000	-	0	0	0
13/07/2009	£ / R	2009/12/14	10.35	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
13/07/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,180.0000	6,143.0000	(0.599)	0	0	0
13/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,521.0000	7,484.0000	(0.492)	0	0	0
13/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	598.0000	634.0000	6.020	0	0	0
13/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	672.0000	711.0000	5.804	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,627.0000	6,589.0000	(0.573)	0	0	0
13/07/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,135.0000	3,176.0000	1.308	0	0	0
13/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,540.0000	5,504.0000	(0.650)	0	0	0
13/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
13/07/2009	£ / R	2009/12/14	10.60	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
13/07/2009	£ / R	2009/12/14	11.35	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
13/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	935.0000	929.0000	(0.642)	0	0	0
13/07/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	£ / R	2009/12/14	12.10	Put	Currency Future	115.0000	117.0000	1.739	0	0	0
13/07/2009	£ / R	2009/12/14	13.80	Call	Currency Future	634.0000	671.0000	5.836	0	0	0
13/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	943.0000	987.0000	4.666	0	0	0
13/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	548.0000	582.0000	6.204	0	0	0
13/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	462.0000	493.0000	6.710	0	0	0
13/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	1,880.0000	1,861.0000	(1.011)	0	0	0
13/07/2009	£ / R	2009/12/14	19.20	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
13/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	402.0000	430.0000	6.965	0	0	0
13/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	900.0000	895.0000	(0.556)	0	0	0
13/07/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,605.0000	3,576.0000	(0.804)	0	0	0
13/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	617.0000	619.0000	0.324	0	0	0
13/07/2009	£ / R	2009/12/14	12.30	Put	Currency Future	146.0000	150.0000	2.740	0	0	0
13/07/2009	£ / R	2009/12/14	13.80	Put	Currency Future	736.0000	734.0000	(0.272)	0	0	0
13/07/2009	£ / R	2009/12/14	17.20	Call	Currency Future	103.0000	113.0000	9.709	0	0	0
13/07/2009	£ / R	2009/12/14	14.50	Call	Currency Future	425.0000	454.0000	6.824	0	0	0
13/07/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,399.0000	5,439.0000	0.741	0	0	0
13/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	278.0000	298.0000	7.194	0	0	0
13/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	548.0000	582.0000	6.204	0	0	0
13/07/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,526.0000	3,567.0000	1.163	0	0	0
13/07/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,227.0000	1,216.0000	(0.896)	0	0	0
13/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,304.0000	1,293.0000	(0.844)	0	0	0
13/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	615.0000	652.0000	6.016	0	0	0
13/07/2009	£ / R	2009/12/14	20.30	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
13/07/2009	£ / R	2009/12/14	17.35	Call	Currency Future	96.0000	105.0000	9.375	0	0	0
13/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	295.0000	301.0000	2.034	0	0	0
13/07/2009	£ / R	2009/12/14	14.20	Call	Currency Future	503.0000	535.0000	6.362	0	0	0
13/07/2009	£ / R	2009/12/14	18.80	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
13/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	533.0000	566.0000	6.191	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,093.0000	1,138.0000	4.117	0	0	0
13/07/2009	£ / R	2009/12/14	10.20	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
13/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	761.0000	803.0000	5.519	0	0	0
13/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,752.0000	1,735.0000	(0.970)	0	0	0
13/07/2009	£ / R	2009/12/14	9.80	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
13/07/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,848.0000	5,888.0000	0.684	0	0	0
13/07/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,550.0000	2,592.0000	1.647	0	0	0
13/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	395.0000	400.0000	1.266	0	0	0
13/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,265.0000	1,254.0000	(0.870)	0	0	0
13/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,919.0000	3,960.0000	1.046	0	0	0
13/07/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	£ / R	2009/12/14	11.20	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
13/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	564.0000	566.0000	0.355	0	0	0
13/07/2009	£ / R	2009/12/14	14.85	Call	Currency Future	351.0000	376.0000	7.123	0	0	0
13/07/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,423.0000	1,409.0000	(0.984)	0	0	0
13/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	645.0000	646.0000	0.155	0	0	0
13/07/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	£ / R	2009/12/14	11.50	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
13/07/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,506.0000	4,546.0000	0.888	0	0	0
13/07/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,503.0000	1,489.0000	(0.931)	0	0	0
13/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	300.0000	322.0000	7.333	0	0	0
13/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	693.0000	733.0000	5.772	0	0	0
13/07/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,453.0000	2,495.0000	1.712	0	0	0
13/07/2009	£ / R	2009/12/14	9.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/07/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,077.0000	1,069.0000	(0.743)	0	0	0
13/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	295.0000	301.0000	2.034	0	0	0
13/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,381.0000	1,426.0000	3.259	0	0	0
13/07/2009	£ / R	2009/12/14	12.20	Put	Currency Future	130.0000	132.0000	1.538	0	0	0
13/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	413.0000	441.0000	6.780	0	0	0
13/07/2009	£ / R	2009/12/14	11.30	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
13/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	866.0000	862.0000	(0.462)	0	0	0
13/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,226.0000	1,273.0000	3.834	0	0	0
13/07/2009	£ / R	2009/12/14	11.50	Call	Currency Future	2,260.0000	2,301.0000	1.814	0	0	0
13/07/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,628.0000	1,670.0000	2.580	0	0	0
13/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	833.0000	829.0000	(0.480)	0	0	0
13/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	488.0000	491.0000	0.615	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	391.0000	418.0000	6.905	0	0	0
13/07/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,158.0000	1,203.0000	3.886	0	0	0
13/07/2009	£ / R	2009/12/14	12.70	Put	Currency Future	228.0000	236.0000	3.509	0	0	0
13/07/2009	£ / R	2009/12/14	12.50	Put	Currency Future	183.0000	189.0000	3.279	0	0	0
13/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	463.0000	467.0000	0.864	0	0	0
13/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	970.0000	963.0000	(0.722)	0	0	0
13/07/2009	£ / R	2009/12/14	12.80	Put	Currency Future	260.0000	266.0000	2.308	0	0	0
13/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,093.0000	1,138.0000	4.117	0	0	0
13/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,054.0000	2,033.0000	(1.022)	0	0	0
13/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	512.0000	515.0000	0.586	0	0	0
13/07/2009	£ / R	2009/12/14	14.75	Call	Currency Future	371.0000	396.0000	6.739	0	0	0
13/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	767.0000	765.0000	(0.261)	0	0	0
13/07/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,700.0000	3,671.0000	(0.784)	0	0	0
13/07/2009	£ / R	2009/12/14	17.50	Call	Currency Future	89.0000	98.0000	10.112	0	0	0
13/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,343.0000	1,331.0000	(0.894)	0	0	0
13/07/2009	£ / R	2009/12/14	21.35	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/07/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,933.0000	5,897.0000	(0.607)	0	0	0
13/07/2009	£ / R	2009/12/14	14.30	Call	Currency Future	475.0000	506.0000	6.526	0	0	0
13/07/2009	£ / R	2009/12/14	15.50	Call	Currency Future	252.0000	271.0000	7.540	0	0	0
13/07/2009	£ / R	2009/12/14	21.10	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	538.0000	540.0000	0.372	0	0	0
13/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	342.0000	366.0000	7.018	0	0	0
13/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	835.0000	878.0000	5.150	0	0	0
13/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	517.0000	551.0000	6.576	0	0	0
13/07/2009	£ / R	2009/12/14	17.30	Call	Currency Future	98.0000	108.0000	10.204	0	0	0
13/07/2009	£ / R	2009/12/14	19.35	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
13/07/2009	£ / R	2009/12/14	19.60	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
13/07/2009	£ / R	2009/12/14	10.50	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
13/07/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,422.0000	7,384.0000	(0.512)	0	0	0
13/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,544.0000	1,529.0000	(0.972)	0	0	0
13/07/2009	£ / R	2009/12/14	15.80	Call	Currency Future	216.0000	234.0000	8.333	0	0	0
13/07/2009	£ / R	2009/12/14	17.35	Put	Currency Future	3,748.0000	3,718.0000	(0.800)	0	0	0
13/07/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,467.0000	4,435.0000	(0.716)	0	0	0
13/07/2009	£ / R	2009/12/14	10.50	Call	Currency Future	3,233.0000	3,274.0000	1.268	0	0	0
13/07/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,442.0000	5,406.0000	(0.662)	0	0	0
13/07/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,319.0000	2,296.0000	(0.992)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/12/14	21.35	Put	Currency Future	7,671.0000	7,633.0000	(0.495)	0	0	0
13/07/2009	£ / R	2009/12/14	9.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	810.0000	852.0000	5.185	0	0	0
13/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	652.0000	690.0000	5.828	0	0	0
13/07/2009	£ / R	2009/12/14	9.50	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
13/07/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,510.0000	3,482.0000	(0.798)	0	0	0
13/07/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,148.0000	5,113.0000	(0.680)	0	0	0
13/07/2009	£ / R	2009/12/14	19.35	Put	Currency Future	5,687.0000	5,651.0000	(0.633)	0	0	0
13/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,408.0000	4,448.0000	0.907	0	0	0
13/07/2009	£ / R	2009/12/14	18.10	Call	Currency Future	65.0000	72.0000	10.769	0	0	0
13/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	704.0000	703.0000	(0.142)	0	0	0
13/07/2009	£ / R	2009/12/14	19.10	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
13/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	581.0000	616.0000	6.024	0	0	0
13/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	767.0000	765.0000	(0.261)	0	0	0
13/07/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,405.0000	2,446.0000	1.705	0	0	0
13/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,544.0000	1,587.0000	2.785	0	0	0
13/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	512.0000	515.0000	0.586	0	0	0
13/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	617.0000	619.0000	0.324	0	0	0
13/07/2009	£ / R	2009/12/14	17.10	Call	Currency Future	108.0000	119.0000	10.185	0	0	0
13/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	785.0000	827.0000	5.350	0	0	0
13/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	972.0000	1,016.0000	4.527	0	0	0
13/07/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,428.0000	3,469.0000	1.196	0	0	0
13/07/2009	£ / R	2009/12/14	16.60	Call	Currency Future	140.0000	153.0000	9.286	0	0	0
13/07/2009	£ / R	2009/12/14	10.85	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
13/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	617.0000	619.0000	0.324	0	0	0
13/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	810.0000	852.0000	5.185	0	0	0
13/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	374.0000	378.0000	1.070	0	0	0
13/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	308.0000	330.0000	7.143	0	0	0
13/07/2009	£ / R	2009/12/14	10.30	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
13/07/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,042.0000	3,016.0000	(0.855)	0	0	0
13/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	715.0000	756.0000	5.734	0	0	0
13/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	861.0000	904.0000	4.994	0	0	0
13/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	645.0000	646.0000	0.155	0	0	0
13/07/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,627.0000	1,610.0000	(1.045)	0	0	0
13/07/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,713.0000	1,754.0000	2.393	0	0	0
13/07/2009	£ / R	2009/12/14	21.70	Call	Currency Future	17.0000	19.0000	11.765	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	615.0000	652.0000	6.016	0	0	0
13/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	324.0000	348.0000	7.407	0	0	0
13/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	333.0000	338.0000	1.502	0	0	0
13/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,891.0000	3,861.0000	(0.771)	0	0	0
13/07/2009	£ / R	2009/12/14	17.70	Call	Currency Future	81.0000	89.0000	9.877	0	0	0
13/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	449.0000	479.0000	6.682	0	0	0
13/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	715.0000	756.0000	5.734	0	0	0
13/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	693.0000	733.0000	5.772	0	0	0
13/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
13/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	4,212.0000	4,252.0000	0.950	0	0	0
13/07/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,019.0000	7,981.0000	(0.474)	0	0	0
13/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	437.0000	466.0000	6.636	0	0	0
13/07/2009	£ / R	2009/12/14	14.80	Call	Currency Future	361.0000	386.0000	6.925	0	0	0
13/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,710.0000	4,676.0000	(0.722)	0	0	0
13/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	715.0000	756.0000	5.734	0	0	0
13/07/2009	£ / R	2009/12/14	12.60	Put	Currency Future	205.0000	212.0000	3.415	0	0	0
13/07/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,083.0000	4,052.0000	(0.759)	0	0	0
13/07/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,710.0000	1,693.0000	(0.994)	0	0	0
13/07/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,891.0000	2,933.0000	1.453	0	0	0
13/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
13/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,032.0000	5,995.0000	(0.613)	0	0	0
13/07/2009	£ / R	2009/12/14	14.70	Call	Currency Future	381.0000	407.0000	6.824	0	0	0
13/07/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,275.0000	3,247.0000	(0.855)	0	0	0
13/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
13/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,114.0000	1,105.0000	(0.808)	0	0	0
13/07/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,383.0000	1,370.0000	(0.940)	0	0	0
13/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/07/2009	£ / R	2009/12/14	11.10	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
13/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	449.0000	479.0000	6.682	0	0	0
13/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	564.0000	566.0000	0.355	0	0	0
13/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,304.0000	1,293.0000	(0.844)	0	0	0
13/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	123.0000	135.0000	9.756	0	0	0
13/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,303.0000	1,349.0000	3.530	0	0	0
13/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
13/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,151.0000	1,142.0000	(0.782)	0	0	0
13/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	293.0000	314.0000	7.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	271.0000	291.0000	7.380	0	0	0
13/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,189.0000	1,179.0000	(0.841)	0	0	0
13/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	342.0000	366.0000	7.018	0	0	0
13/07/2009	£ / R	2009/12/14	15.60	Call	Currency Future	240.0000	258.0000	7.500	0	0	0
13/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,835.0000	5,798.0000	(0.634)	0	0	0
13/07/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,041.0000	1,033.0000	(0.768)	0	0	0
13/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	598.0000	634.0000	6.020	0	0	0
13/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	674.0000	674.0000	-	0	0	0
13/07/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,125.0000	1,170.0000	4.000	0	0	0
13/07/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,503.0000	1,546.0000	2.861	0	0	0
13/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,031.0000	1,075.0000	4.268	0	0	0
13/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	489.0000	521.0000	6.544	0	0	0
13/07/2009	£ / R	2009/12/14	13.25	Call	Currency Future	888.0000	931.0000	4.842	0	0	0
13/07/2009	£ / R	2009/12/14	12.35	Put	Currency Future	155.0000	159.0000	2.581	0	0	0
13/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	462.0000	493.0000	6.710	0	0	0
13/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,544.0000	1,529.0000	(0.972)	0	0	0
13/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,923.0000	1,904.0000	(0.988)	0	0	0
13/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	785.0000	827.0000	5.350	0	0	0
13/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,151.0000	1,142.0000	(0.782)	0	0	0
13/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	800.0000	797.0000	(0.375)	0	0	0
13/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	943.0000	987.0000	4.666	0	0	0
13/07/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,359.0000	4,399.0000	0.918	0	0	0
13/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	972.0000	1,016.0000	4.527	0	0	0
13/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,795.0000	1,777.0000	(1.003)	0	0	0
13/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	761.0000	803.0000	5.519	0	0	0
13/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,142.0000	2,121.0000	(0.980)	0	0	0
13/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	538.0000	540.0000	0.372	0	0	0
13/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	672.0000	711.0000	5.804	0	0	0
13/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	564.0000	599.0000	6.206	0	0	0
13/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	402.0000	430.0000	6.965	0	0	0
13/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	374.0000	378.0000	1.070	0	0	0
13/07/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,463.0000	1,449.0000	(0.957)	0	0	0
13/07/2009	£ / R	2009/12/14	13.55	Call	Currency Future	738.0000	779.0000	5.556	0	0	0
13/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	935.0000	929.0000	(0.642)	0	0	0
13/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	440.0000	444.0000	0.909	0	0	0
13/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	866.0000	862.0000	(0.462)	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
13/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	314.0000	319.0000	1.592	0	0	0
13/07/2009	£ / R	2009/12/14	13.55	Put	Currency Future	590.0000	592.0000	0.339	0	0	0
13/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	533.0000	566.0000	6.191	0	0	0
13/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	704.0000	703.0000	(0.142)	0	0	0
13/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	652.0000	690.0000	5.828	0	0	0
13/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,062.0000	1,106.0000	4.143	0	0	0
13/07/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,648.0000	2,689.0000	1.548	0	0	0
13/07/2009	£ / R	2009/12/14	21.50	Put	Currency Future	7,820.0000	7,782.0000	(0.486)	0	0	0
13/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	277.0000	283.0000	2.166	0	0	0
13/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,001.0000	1,045.0000	4.396	0	0	0
13/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,624.0000	3,665.0000	1.131	0	0	0
13/07/2009	£ / R	2009/12/14	13.05	Put	Currency Future	353.0000	358.0000	1.416	0	0	0
13/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	244.0000	249.0000	2.049	0	0	0
13/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,668.0000	1,652.0000	(0.959)	0	0	0
13/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,192.0000	1,236.0000	3.691	0	0	0
13/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	417.0000	421.0000	0.959	0	0	0
13/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	915.0000	959.0000	4.809	0	0	0
13/07/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,231.0000	2,209.0000	(0.986)	0	0	0
13/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	395.0000	400.0000	1.266	0	0	0
13/07/2009	£ / R	2009/12/14	15.70	Call	Currency Future	229.0000	246.0000	7.424	0	0	0
13/07/2009	£ / R	2009/12/14	9.70	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
13/07/2009	£ / R	2009/12/14	11.70	Call	Currency Future	2,068.0000	2,108.0000	1.934	0	0	0
13/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
13/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	4,066.0000	4,106.0000	0.984	0	0	0
13/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	615.0000	652.0000	6.016	0	0	0
13/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	581.0000	616.0000	6.024	0	0	0
13/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	833.0000	829.0000	(0.480)	0	0	0
13/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	767.0000	765.0000	(0.261)	0	0	0
13/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	3,087.0000	3,128.0000	1.328	0	0	0
13/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	970.0000	963.0000	(0.722)	0	0	0
13/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
13/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	391.0000	418.0000	6.905	0	0	0
13/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
13/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,343.0000	1,331.0000	(0.894)	0	0	0
13/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
13/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	517.0000	551.0000	6.576	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
13/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	5,983.0000	5,946.0000	(0.618)	0	0	0
13/07/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,585.0000	1,570.0000	(0.946)	0	0	0
13/07/2009	£ / R	2009/12/14	21.65	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	316.0000	339.0000	7.278	0	0	0
13/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	2,116.0000	2,156.0000	1.890	0	0	0
13/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,265.0000	1,254.0000	(0.870)	0	0	0
13/07/2009	£ / R	2009/12/14	21.65	Put	Currency Future	7,969.0000	7,932.0000	(0.464)	0	0	0
13/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	333.0000	357.0000	7.207	0	0	0
13/07/2009	£ / R	2009/12/14	10.70	Call	Currency Future	3,038.0000	3,079.0000	1.350	0	0	0
13/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	413.0000	441.0000	6.780	0	0	0
13/07/2009	£ / R	2009/12/14	10.70	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
13/07/2009	£ / R	2009/12/14	9.70	Call	Currency Future	4,017.0000	4,058.0000	1.021	0	0	0
13/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,035.0000	4,004.0000	(0.768)	0	0	0
13/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
13/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,187.0000	2,164.0000	(1.052)	0	0	0
13/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	216.0000	224.0000	3.704	0	0	0
13/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	234.0000	252.0000	7.692	0	0	0
13/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	1,264.0000	1,311.0000	3.718	0	0	0
13/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	83.0000	91.0000	9.639	0	0	0
13/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	835.0000	878.0000	5.150	0	0	0
13/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	488.0000	491.0000	0.615	0	0	0
13/07/2009	£ / R	2010/03/15			Currency Future	13.9272	13.9699	0.307	0.0000	0.0000	27
13/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	7,858.0000	7,818.0000	(0.509)	0	0	0
13/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	735.0000	778.0000	5.850	0	0	0
13/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	195.0000	207.0000	6.154	0	0	0
13/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
13/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,107.0000	1,108.0000	0.090	0	0	0
13/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	486.0000	518.0000	6.584	0	0	0
13/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	5,916.0000	5,884.0000	(0.541)	0	0	0
13/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	330.0000	355.0000	7.576	0	0	0
13/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,029.0000	1,080.0000	4.956	0	0	0
13/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,858.0000	1,849.0000	(0.484)	0	0	0
13/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	1,981.0000	1,970.0000	(0.555)	0	0	0
13/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	790.0000	796.0000	0.759	0	0	0
13/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	215.0000	232.0000	7.907	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R 2010/03/15	9.90	Put	Currency Future	38.0000	38.0000	-	0	0	0
13/07/2009	£ / R 2010/03/15	13.55	Put	Currency Future	652.0000	660.0000	1.227	0	0	0
13/07/2009	£ / R 2010/03/15	13.80	Call	Currency Future	917.0000	966.0000	5.344	0	0	0
13/07/2009	£ / R 2010/03/15	10.90	Call	Currency Future	3,090.0000	3,134.0000	1.424	0	0	0
13/07/2009	£ / R 2010/03/15	13.30	Call	Currency Future	1,155.0000	1,207.0000	4.502	0	0	0
13/07/2009	£ / R 2010/03/15	19.45	Call	Currency Future	103.0000	115.0000	11.650	0	0	0
13/07/2009	£ / R 2010/03/15	10.90	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
13/07/2009	£ / R 2010/03/15	19.45	Put	Currency Future	5,626.0000	5,595.0000	(0.551)	0	0	0
13/07/2009	£ / R 2010/03/15	11.90	Call	Currency Future	2,149.0000	2,204.0000	2.559	0	0	0
13/07/2009	£ / R 2010/03/15	15.45	Call	Currency Future	458.0000	489.0000	6.769	0	0	0
13/07/2009	£ / R 2010/03/15	11.90	Put	Currency Future	122.0000	134.0000	9.836	0	0	0
13/07/2009	£ / R 2010/03/15	12.45	Put	Currency Future	230.0000	242.0000	5.217	0	0	0
13/07/2009	£ / R 2010/03/15	19.60	Call	Currency Future	98.0000	109.0000	11.224	0	0	0
13/07/2009	£ / R 2010/03/15	13.30	Put	Currency Future	528.0000	537.0000	1.705	0	0	0
13/07/2009	£ / R 2010/03/15	12.45	Call	Currency Future	1,707.0000	1,762.0000	3.222	0	0	0
13/07/2009	£ / R 2010/03/15	19.55	Call	Currency Future	100.0000	111.0000	11.000	0	0	0
13/07/2009	£ / R 2010/03/15	16.30	Put	Currency Future	2,703.0000	2,685.0000	(0.666)	0	0	0
13/07/2009	£ / R 2010/03/15	19.75	Call	Currency Future	93.0000	104.0000	11.828	0	0	0
13/07/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,235.0000	3,213.0000	(0.680)	0	0	0
13/07/2009	£ / R 2010/03/15	14.05	Call	Currency Future	819.0000	866.0000	5.739	0	0	0
13/07/2009	£ / R 2010/03/15	11.45	Put	Currency Future	90.0000	96.0000	6.667	0	0	0
13/07/2009	£ / R 2010/03/15	9.90	Call	Currency Future	4,065.0000	4,108.0000	1.058	0	0	0
13/07/2009	£ / R 2010/03/15	19.55	Put	Currency Future	5,723.0000	5,691.0000	(0.559)	0	0	0
13/07/2009	£ / R 2010/03/15	17.90	Put	Currency Future	4,157.0000	4,130.0000	(0.650)	0	0	0
13/07/2009	£ / R 2010/03/15	9.45	Call	Currency Future	4,497.0000	4,540.0000	0.956	0	0	0
13/07/2009	£ / R 2010/03/15	12.90	Put	Currency Future	358.0000	370.0000	3.352	0	0	0
13/07/2009	£ / R 2010/03/15	21.55	Put	Currency Future	7,662.0000	7,622.0000	(0.522)	0	0	0
13/07/2009	£ / R 2010/03/15	17.90	Call	Currency Future	184.0000	200.0000	8.696	0	0	0
13/07/2009	£ / R 2010/03/15	21.45	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
13/07/2009	£ / R 2010/03/15	12.90	Call	Currency Future	1,385.0000	1,440.0000	3.971	0	0	0
13/07/2009	£ / R 2010/03/15	21.55	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
13/07/2009	£ / R 2010/03/15	17.30	Call	Currency Future	227.0000	245.0000	7.930	0	0	0
13/07/2009	£ / R 2010/03/15	13.90	Call	Currency Future	876.0000	924.0000	5.479	0	0	0
13/07/2009	£ / R 2010/03/15	9.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
13/07/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,543.0000	1,537.0000	(0.389)	0	0	0
13/07/2009	£ / R 2010/03/15	13.90	Put	Currency Future	848.0000	854.0000	0.708	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R 2010/03/15	10.45	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
13/07/2009	£ / R 2010/03/15	19.60	Put	Currency Future	5,771.0000	5,739.0000	(0.554)	0	0	0
13/07/2009	£ / R 2010/03/15	10.30	Call	Currency Future	3,673.0000	3,718.0000	1.225	0	0	0
13/07/2009	£ / R 2010/03/15	15.90	Call	Currency Future	387.0000	414.0000	6.977	0	0	0
13/07/2009	£ / R 2010/03/15	11.45	Call	Currency Future	2,567.0000	2,616.0000	1.909	0	0	0
13/07/2009	£ / R 2010/03/15	21.60	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
13/07/2009	£ / R 2010/03/15	9.30	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/07/2009	£ / R 2010/03/15	13.70	Call	Currency Future	960.0000	1,010.0000	5.208	0	0	0
13/07/2009	£ / R 2010/03/15	13.45	Call	Currency Future	1,078.0000	1,129.0000	4.731	0	0	0
13/07/2009	£ / R 2010/03/15	10.45	Call	Currency Future	3,527.0000	3,572.0000	1.276	0	0	0
13/07/2009	£ / R 2010/03/15	9.30	Call	Currency Future	4,643.0000	4,686.0000	0.926	0	0	0
13/07/2009	£ / R 2010/03/15	21.45	Put	Currency Future	7,564.0000	7,524.0000	(0.529)	0	0	0
13/07/2009	£ / R 2010/03/15	21.60	Put	Currency Future	7,711.0000	7,671.0000	(0.519)	0	0	0
13/07/2009	£ / R 2010/03/15	16.90	Call	Currency Future	262.0000	283.0000	8.015	0	0	0
13/07/2009	£ / R 2010/03/15	14.05	Put	Currency Future	942.0000	946.0000	0.425	0	0	0
13/07/2009	£ / R 2010/03/15	17.45	Put	Currency Future	3,738.0000	3,713.0000	(0.669)	0	0	0
13/07/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,360.0000	2,345.0000	(0.636)	0	0	0
13/07/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,011.0000	2,990.0000	(0.697)	0	0	0
13/07/2009	£ / R 2010/03/15	13.70	Put	Currency Future	733.0000	740.0000	0.955	0	0	0
13/07/2009	£ / R 2010/03/15	10.30	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
13/07/2009	£ / R 2010/03/15	13.70	Put	Currency Future	733.0000	740.0000	0.955	0	0	0
13/07/2009	£ / R 2010/03/15	13.60	Call	Currency Future	1,006.0000	1,056.0000	4.970	0	0	0
13/07/2009	£ / R 2010/03/15	17.65	Call	Currency Future	201.0000	217.0000	7.960	0	0	0
13/07/2009	£ / R 2010/03/15	13.60	Put	Currency Future	679.0000	686.0000	1.031	0	0	0
13/07/2009	£ / R 2010/03/15	16.65	Call	Currency Future	288.0000	310.0000	7.639	0	0	0
13/07/2009	£ / R 2010/03/15	13.45	Put	Currency Future	601.0000	609.0000	1.331	0	0	0
13/07/2009	£ / R 2010/03/15	15.65	Call	Currency Future	425.0000	454.0000	6.824	0	0	0
13/07/2009	£ / R 2010/03/15	17.30	Put	Currency Future	3,599.0000	3,575.0000	(0.667)	0	0	0
13/07/2009	£ / R 2010/03/15	13.50	Put	Currency Future	626.0000	635.0000	1.438	0	0	0
13/07/2009	£ / R 2010/03/15	14.90	Call	Currency Future	570.0000	607.0000	6.491	0	0	0
13/07/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,147.0000	2,134.0000	(0.605)	0	0	0
13/07/2009	£ / R 2010/03/15	11.30	Call	Currency Future	2,709.0000	2,756.0000	1.735	0	0	0
13/07/2009	£ / R 2010/03/15	13.50	Call	Currency Future	1,053.0000	1,104.0000	4.843	0	0	0
13/07/2009	£ / R 2010/03/15	17.65	Put	Currency Future	3,923.0000	3,897.0000	(0.663)	0	0	0
13/07/2009	£ / R 2010/03/15	13.70	Call	Currency Future	960.0000	1,010.0000	5.208	0	0	0
13/07/2009	£ / R 2010/03/15	19.30	Put	Currency Future	5,482.0000	5,451.0000	(0.565)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,488.0000	1,543.0000	3.696	0	0	0
13/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	109.0000	121.0000	11.009	0	0	0
13/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,830.0000	3,805.0000	(0.653)	0	0	0
13/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	761.0000	768.0000	0.920	0	0	0
13/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	879.0000	884.0000	0.569	0	0	0
13/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	208.0000	225.0000	8.173	0	0	0
13/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	939.0000	988.0000	5.218	0	0	0
13/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,822.0000	1,877.0000	3.019	0	0	0
13/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
13/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	856.0000	904.0000	5.607	0	0	0
13/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	2,922.0000	2,902.0000	(0.684)	0	0	0
13/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,581.0000	1,575.0000	(0.380)	0	0	0
13/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	441.0000	471.0000	6.803	0	0	0
13/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	379.0000	407.0000	7.388	0	0	0
13/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,355.0000	1,353.0000	(0.148)	0	0	0
13/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,064.0000	2,051.0000	(0.630)	0	0	0
13/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	559.0000	595.0000	6.440	0	0	0
13/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	82.0000	86.0000	4.878	0	0	0
13/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	706.0000	713.0000	0.992	0	0	0
13/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	299.0000	322.0000	7.692	0	0	0
13/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	181.0000	196.0000	8.287	0	0	0
13/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	983.0000	1,033.0000	5.086	0	0	0
13/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	7,956.0000	7,916.0000	(0.503)	0	0	0
13/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	633.0000	672.0000	6.161	0	0	0
13/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	257.0000	278.0000	8.171	0	0	0
13/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	211.0000	228.0000	8.057	0	0	0
13/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	89.0000	99.0000	11.236	0	0	0
13/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,559.0000	1,614.0000	3.528	0	0	0
13/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	377.0000	387.0000	2.653	0	0	0
13/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,784.0000	3,759.0000	(0.661)	0	0	0
13/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,061.0000	6,029.0000	(0.528)	0	0	0
13/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	187.0000	203.0000	8.556	0	0	0
13/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	896.0000	945.0000	5.469	0	0	0
13/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,204.0000	4,176.0000	(0.666)	0	0	0
13/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,669.0000	1,724.0000	3.295	0	0	0
13/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	33.0000	35.0000	6.061	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,195.0000	2,249.0000	2.460	0	0	0
13/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,280.0000	3,258.0000	(0.671)	0	0	0
13/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,022.0000	2,010.0000	(0.593)	0	0	0
13/07/2009	£ / R	2010/03/15	9.75	Put	Currency Future	31.0000	31.0000	-	0	0	0
13/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	819.0000	825.0000	0.733	0	0	0
13/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,402.0000	2,387.0000	(0.624)	0	0	0
13/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	674.0000	716.0000	6.231	0	0	0
13/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,235.0000	3,280.0000	1.391	0	0	0
13/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,354.0000	1,407.0000	3.914	0	0	0
13/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	305.0000	328.0000	7.541	0	0	0
13/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	58.0000	60.0000	3.448	0	0	0
13/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,016.0000	4,061.0000	1.121	0	0	0
13/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	449.0000	480.0000	6.904	0	0	0
13/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,208.0000	4,251.0000	1.022	0	0	0
13/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,107.0000	2,159.0000	2.468	0	0	0
13/07/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,283.0000	1,281.0000	(0.156)	0	0	0
13/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,247.0000	1,246.0000	(0.080)	0	0	0
13/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,878.0000	2,859.0000	(0.660)	0	0	0
13/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	93.0000	100.0000	7.527	0	0	0
13/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	130.0000	140.0000	7.692	0	0	0
13/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,287.0000	2,340.0000	2.317	0	0	0
13/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	660.0000	701.0000	6.212	0	0	0
13/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,006.0000	7,965.0000	(0.512)	0	0	0
13/07/2009	£ / R	2010/03/15	10.95	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
13/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,352.0000	4,395.0000	0.988	0	0	0
13/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,632.0000	1,687.0000	3.370	0	0	0
13/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
13/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	25.0000	25.0000	-	0	0	0
13/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,429.0000	1,425.0000	(0.280)	0	0	0
13/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,013.0000	5,980.0000	(0.549)	0	0	0
13/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,042.0000	3,086.0000	1.446	0	0	0
13/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	255.0000	267.0000	4.706	0	0	0
13/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	90.0000	100.0000	11.111	0	0	0
13/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
13/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,232.0000	2,218.0000	(0.627)	0	0	0
13/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	39.0000	41.0000	5.128	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,381.0000	3,426.0000	1.331	0	0	0
13/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,417.0000	7,378.0000	(0.526)	0	0	0
13/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	277.0000	299.0000	7.942	0	0	0
13/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,100.0000	3,079.0000	(0.677)	0	0	0
13/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	607.0000	645.0000	6.260	0	0	0
13/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,017.0000	3,990.0000	(0.672)	0	0	0
13/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	282.0000	294.0000	4.255	0	0	0
13/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	194.0000	210.0000	8.247	0	0	0
13/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	311.0000	323.0000	3.859	0	0	0
13/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,304.0000	4,347.0000	0.999	0	0	0
13/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	409.0000	438.0000	7.090	0	0	0
13/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	103.0000	112.0000	8.738	0	0	0
13/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,380.0000	2,432.0000	2.185	0	0	0
13/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
13/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,474.0000	2,523.0000	1.981	0	0	0
13/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
13/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,332.0000	3,377.0000	1.351	0	0	0
13/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	96.0000	104.0000	8.333	0	0	0
13/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,520.0000	2,570.0000	1.984	0	0	0
13/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	27.0000	27.0000	-	0	0	0
13/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
13/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	242.0000	254.0000	4.959	0	0	0
13/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,430.0000	3,474.0000	1.283	0	0	0
13/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,478.0000	3,523.0000	1.294	0	0	0
13/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	110.0000	120.0000	9.091	0	0	0
13/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,400.0000	4,444.0000	1.000	0	0	0
13/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
13/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,138.0000	3,183.0000	1.434	0	0	0
13/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
13/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,112.0000	4,156.0000	1.070	0	0	0
13/07/2009	£ / R	2010/03/15	11.85	Put	Currency Future	118.0000	130.0000	10.169	0	0	0
13/07/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,419.0000	1,474.0000	3.876	0	0	0
13/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	582.0000	620.0000	6.529	0	0	0
13/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,190.0000	3,168.0000	(0.690)	0	0	0
13/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	267.0000	288.0000	7.865	0	0	0
13/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,317.0000	2,302.0000	(0.647)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	394.0000	422.0000	7.107	0	0	0
13/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
13/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,505.0000	1,500.0000	(0.332)	0	0	0
13/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	100.0000	108.0000	8.000	0	0	0
13/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	341.0000	354.0000	3.812	0	0	0
13/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,427.0000	2,477.0000	2.060	0	0	0
13/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,110.0000	4,083.0000	(0.657)	0	0	0
13/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
13/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,449.0000	4,492.0000	0.967	0	0	0
13/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,392.0000	1,389.0000	(0.216)	0	0	0
13/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	106.0000	116.0000	9.434	0	0	0
13/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,523.0000	1,578.0000	3.611	0	0	0
13/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	296.0000	309.0000	4.392	0	0	0
13/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,190.0000	2,176.0000	(0.639)	0	0	0
13/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	283.0000	305.0000	7.774	0	0	0
13/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,970.0000	3,944.0000	(0.655)	0	0	0
13/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	197.0000	213.0000	8.122	0	0	0
13/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	417.0000	446.0000	6.954	0	0	0
13/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,055.0000	3,035.0000	(0.655)	0	0	0
13/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,595.0000	1,650.0000	3.448	0	0	0
13/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,334.0000	2,386.0000	2.228	0	0	0
13/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	402.0000	430.0000	6.965	0	0	0
13/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,274.0000	2,260.0000	(0.616)	0	0	0
13/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,467.0000	1,462.0000	(0.341)	0	0	0
13/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	272.0000	293.0000	7.721	0	0	0
13/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	191.0000	206.0000	7.853	0	0	0
13/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,063.0000	4,036.0000	(0.665)	0	0	0
13/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,145.0000	3,124.0000	(0.668)	0	0	0
13/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	594.0000	632.0000	6.397	0	0	0
13/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,453.0000	1,508.0000	3.785	0	0	0
13/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,160.0000	4,203.0000	1.034	0	0	0
13/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	33.0000	33.0000	-	0	0	0
13/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	326.0000	339.0000	3.988	0	0	0
13/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,187.0000	3,231.0000	1.381	0	0	0
13/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,241.0000	2,295.0000	2.410	0	0	0
13/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	114.0000	125.0000	9.649	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
13/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
13/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	619.0000	659.0000	6.462	0	0	0
13/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	29.0000	29.0000	-	0	0	0
13/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,284.0000	3,328.0000	1.340	0	0	0
13/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	294.0000	316.0000	7.483	0	0	0
13/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,319.0000	1,317.0000	(0.152)	0	0	0
13/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	646.0000	686.0000	6.192	0	0	0
13/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	268.0000	280.0000	4.478	0	0	0
13/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,966.0000	2,946.0000	(0.674)	0	0	0
13/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	204.0000	221.0000	8.333	0	0	0
13/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,877.0000	3,851.0000	(0.671)	0	0	0
13/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,256.0000	4,299.0000	1.010	0	0	0
13/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	433.0000	463.0000	6.928	0	0	0
13/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,105.0000	2,093.0000	(0.570)	0	0	0
13/07/2009	£ / R	2010/06/14			Currency Future	14.1540	14.1998	0.324	0.0000	0.0000	0
13/07/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,063.0000	2,124.0000	2.957	0	0	0
13/07/2009	£ / R	2010/06/14	10.10	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
13/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	79.0000	84.0000	6.329	0	0	0
13/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,389.0000	4,436.0000	1.071	0	0	0
13/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,839.0000	1,838.0000	(0.054)	0	0	0
13/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,467.0000	4,445.0000	(0.493)	0	0	0
13/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	563.0000	601.0000	6.750	0	0	0
13/07/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,683.0000	2,735.0000	1.938	0	0	0
13/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,133.0000	3,184.0000	1.628	0	0	0
13/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	504.0000	540.0000	7.143	0	0	0
13/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,442.0000	2,433.0000	(0.369)	0	0	0
13/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	259.0000	274.0000	5.792	0	0	0
13/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,684.0000	5,655.0000	(0.510)	0	0	0
13/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,105.0000	4,152.0000	1.145	0	0	0
13/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	108.0000	120.0000	11.111	0	0	0
13/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,260.0000	2,318.0000	2.566	0	0	0
13/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
13/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,650.0000	2,640.0000	(0.377)	0	0	0
13/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,094.0000	1,152.0000	5.302	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
13/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,560.0000	5,606.0000	0.827	0	0	0
13/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	629.0000	670.0000	6.518	0	0	0
13/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	70.0000	74.0000	5.714	0	0	0
13/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	693.0000	738.0000	6.494	0	0	0
13/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	398.0000	415.0000	4.271	0	0	0
13/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,359.0000	2,351.0000	(0.339)	0	0	0
13/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,075.0000	2,070.0000	(0.241)	0	0	0
13/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,424.0000	3,474.0000	1.460	0	0	0
13/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,127.0000	1,136.0000	0.799	0	0	0
13/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	363.0000	391.0000	7.713	0	0	0
13/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	457.0000	491.0000	7.440	0	0	0
13/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,102.0000	2,162.0000	2.854	0	0	0
13/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,726.0000	2,778.0000	1.908	0	0	0
13/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	271.0000	295.0000	8.856	0	0	0
13/07/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,074.0000	1,132.0000	5.400	0	0	0
13/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	129.0000	135.0000	4.651	0	0	0
13/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	206.0000	219.0000	6.311	0	0	0
13/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	568.0000	583.0000	2.641	0	0	0
13/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,559.0000	3,541.0000	(0.506)	0	0	0
13/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,570.0000	3,620.0000	1.401	0	0	0
13/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	970.0000	982.0000	1.237	0	0	0
13/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	368.0000	397.0000	7.880	0	0	0
13/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,702.0000	1,765.0000	3.702	0	0	0
13/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,639.0000	2,692.0000	2.008	0	0	0
13/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	252.0000	274.0000	8.730	0	0	0
13/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	248.0000	262.0000	5.645	0	0	0
13/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	122.0000	128.0000	4.918	0	0	0
13/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,878.0000	1,876.0000	(0.106)	0	0	0
13/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	135.0000	142.0000	5.185	0	0	0
13/07/2009	£ / R	2010/06/14	14.00	Put	Currency Future	940.0000	952.0000	1.277	0	0	0
13/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,536.0000	1,601.0000	4.232	0	0	0
13/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,903.0000	2,891.0000	(0.413)	0	0	0
13/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,736.0000	1,799.0000	3.629	0	0	0
13/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	73.0000	78.0000	6.849	0	0	0
13/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,914.0000	1,976.0000	3.239	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
13/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,201.0000	1,260.0000	4.913	0	0	0
13/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	382.0000	399.0000	4.450	0	0	0
13/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,327.0000	3,377.0000	1.503	0	0	0
13/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	496.0000	531.0000	7.056	0	0	0
13/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,422.0000	1,483.0000	4.290	0	0	0
13/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	590.0000	629.0000	6.610	0	0	0
13/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	682.0000	726.0000	6.452	0	0	0
13/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	981.0000	1,036.0000	5.607	0	0	0
13/07/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,775.0000	4,821.0000	0.963	0	0	0
13/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,692.0000	2,682.0000	(0.371)	0	0	0
13/07/2009	£ / R	2010/06/14	21.95	Put	Currency Future	7,896.0000	7,861.0000	(0.443)	0	0	0
13/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	690.0000	705.0000	2.174	0	0	0
13/07/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,514.0000	3,497.0000	(0.484)	0	0	0
13/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,818.0000	2,807.0000	(0.390)	0	0	0
13/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	797.0000	811.0000	1.757	0	0	0
13/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,750.0000	7,716.0000	(0.439)	0	0	0
13/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,025.0000	2,086.0000	3.012	0	0	0
13/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,294.0000	1,355.0000	4.714	0	0	0
13/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	156.0000	165.0000	5.769	0	0	0
13/07/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,255.0000	6,301.0000	0.735	0	0	0
13/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	100.0000	111.0000	11.000	0	0	0
13/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	911.0000	923.0000	1.317	0	0	0
13/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,698.0000	4,674.0000	(0.511)	0	0	0
13/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	104.0000	116.0000	11.538	0	0	0
13/07/2009	£ / R	2010/06/14	12.40	Put	Currency Future	271.0000	286.0000	5.535	0	0	0
13/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,814.0000	3,863.0000	1.285	0	0	0
13/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,701.0000	7,667.0000	(0.442)	0	0	0
13/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,826.0000	5,797.0000	(0.498)	0	0	0
13/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,917.0000	1,914.0000	(0.156)	0	0	0
13/07/2009	£ / R	2010/06/14	14.35	Call	Currency Future	963.0000	1,018.0000	5.711	0	0	0
13/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	19.95	Call	Currency Future	173.0000	190.0000	9.827	0	0	0
13/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,604.0000	7,570.0000	(0.447)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,200.0000	4,246.0000	1.095	0	0	0
13/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	180.0000	197.0000	9.444	0	0	0
13/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	176.0000	192.0000	9.091	0	0	0
13/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	385.0000	415.0000	7.792	0	0	0
13/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,327.0000	1,333.0000	0.452	0	0	0
13/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,717.0000	3,766.0000	1.318	0	0	0
13/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	825.0000	838.0000	1.576	0	0	0
13/07/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,422.0000	4,399.0000	(0.520)	0	0	0
13/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,236.0000	2,230.0000	(0.268)	0	0	0
13/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,513.0000	4,490.0000	(0.510)	0	0	0
13/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	276.0000	299.0000	8.333	0	0	0
13/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	318.0000	344.0000	8.176	0	0	0
13/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	267.0000	290.0000	8.614	0	0	0
13/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	337.0000	354.0000	5.045	0	0	0
13/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,601.0000	1,665.0000	3.998	0	0	0
13/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	105.0000	117.0000	11.429	0	0	0
13/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	3,964.0000	3,944.0000	(0.505)	0	0	0
13/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,162.0000	3,147.0000	(0.474)	0	0	0
13/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
13/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,841.0000	1,904.0000	3.422	0	0	0
13/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	447.0000	465.0000	4.027	0	0	0
13/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,779.0000	5,750.0000	(0.502)	0	0	0
13/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	416.0000	447.0000	7.452	0	0	0
13/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
13/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	260.0000	282.0000	8.462	0	0	0
13/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,510.0000	2,565.0000	2.191	0	0	0
13/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	671.0000	714.0000	6.408	0	0	0
13/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	619.0000	660.0000	6.624	0	0	0
13/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	881.0000	933.0000	5.902	0	0	0
13/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	60.0000	63.0000	5.000	0	0	0
13/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	998.0000	1,054.0000	5.611	0	0	0
13/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	188.0000	200.0000	6.383	0	0	0
13/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,085.0000	3,136.0000	1.653	0	0	0
13/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,859.0000	2,909.0000	1.749	0	0	0
13/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,094.0000	1,104.0000	0.914	0	0	0
13/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,606.0000	4,582.0000	(0.521)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,192.0000	4,171.0000	(0.501)	0	0	0
13/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,115.0000	2,110.0000	(0.236)	0	0	0
13/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,159.0000	1,168.0000	0.777	0	0	0
13/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	105.0000	109.0000	3.810	0	0	0
13/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,522.0000	3,571.0000	1.391	0	0	0
13/07/2009	£ / R	2010/06/14	11.00	Put	Currency Future	76.0000	81.0000	6.579	0	0	0
13/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	296.0000	321.0000	8.446	0	0	0
13/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,381.0000	3,365.0000	(0.473)	0	0	0
13/07/2009	£ / R	2010/06/14	14.40	Call	Currency Future	946.0000	1,000.0000	5.708	0	0	0
13/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,179.0000	1,238.0000	5.004	0	0	0
13/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	46.0000	46.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	165.0000	180.0000	9.091	0	0	0
13/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,115.0000	1,173.0000	5.202	0	0	0
13/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,342.0000	2,399.0000	2.434	0	0	0
13/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	397.0000	427.0000	7.557	0	0	0
13/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,744.0000	4,720.0000	(0.506)	0	0	0
13/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,230.0000	3,281.0000	1.579	0	0	0
13/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	183.0000	200.0000	9.290	0	0	0
13/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,293.0000	3,278.0000	(0.456)	0	0	0
13/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	248.0000	270.0000	8.871	0	0	0
13/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	911.0000	923.0000	1.317	0	0	0
13/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	193.0000	210.0000	8.808	0	0	0
13/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,783.0000	3,764.0000	(0.502)	0	0	0
13/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,161.0000	6,130.0000	(0.503)	0	0	0
13/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	111.0000	123.0000	10.811	0	0	0
13/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	337.0000	364.0000	8.012	0	0	0
13/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	379.0000	409.0000	7.916	0	0	0
13/07/2009	£ / R	2010/06/14	15.05	Call	Currency Future	754.0000	801.0000	6.233	0	0	0
13/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	29.0000	29.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,136.0000	1,194.0000	5.106	0	0	0
13/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,484.0000	2,475.0000	(0.362)	0	0	0
13/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,115.0000	1,173.0000	5.202	0	0	0
13/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,922.0000	5,892.0000	(0.507)	0	0	0
13/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,668.0000	3,717.0000	1.336	0	0	0
13/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	770.0000	783.0000	1.688	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,603.0000	3,585.0000	(0.500)	0	0	0
13/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,589.0000	5,561.0000	(0.501)	0	0	0
13/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	538.0000	575.0000	6.877	0	0	0
13/07/2009	£ / R	2010/06/14	16.20	Call	Currency Future	521.0000	558.0000	7.102	0	0	0
13/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,147.0000	4,125.0000	(0.531)	0	0	0
13/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	546.0000	583.0000	6.777	0	0	0
13/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	882.0000	894.0000	1.361	0	0	0
13/07/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,192.0000	1,200.0000	0.671	0	0	0
13/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,762.0000	1,762.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	301.0000	325.0000	7.973	0	0	0
13/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
13/07/2009	£ / R	2010/06/14	19.95	Put	Currency Future	5,969.0000	5,940.0000	(0.486)	0	0	0
13/07/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,507.0000	7,473.0000	(0.453)	0	0	0
13/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,247.0000	1,307.0000	4.812	0	0	0
13/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	716.0000	762.0000	6.425	0	0	0
13/07/2009	£ / R	2010/06/14	19.10	Call	Currency Future	218.0000	238.0000	9.174	0	0	0
13/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,567.0000	2,558.0000	(0.351)	0	0	0
13/07/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,613.0000	1,615.0000	0.124	0	0	0
13/07/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,629.0000	4,675.0000	0.994	0	0	0
13/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	665.0000	680.0000	2.256	0	0	0
13/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,224.0000	1,283.0000	4.820	0	0	0
13/07/2009	£ / R	2010/06/14	16.40	Call	Currency Future	488.0000	523.0000	7.172	0	0	0
13/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	743.0000	757.0000	1.884	0	0	0
13/07/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,164.0000	5,138.0000	(0.503)	0	0	0
13/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,249.0000	3,234.0000	(0.462)	0	0	0
13/07/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,344.0000	1,405.0000	4.539	0	0	0
13/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	357.0000	385.0000	7.843	0	0	0
13/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	352.0000	369.0000	4.830	0	0	0
13/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	144.0000	159.0000	10.417	0	0	0
13/07/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,401.0000	2,392.0000	(0.375)	0	0	0
13/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,650.0000	1,651.0000	0.061	0	0	0
13/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,533.0000	4,579.0000	1.015	0	0	0
13/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	640.0000	655.0000	2.344	0	0	0
13/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,734.0000	2,723.0000	(0.402)	0	0	0
13/07/2009	£ / R	2010/06/14	20.00	Call	Currency Future	171.0000	187.0000	9.357	0	0	0
13/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,590.0000	6,559.0000	(0.470)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	555.0000	592.0000	6.667	0	0	0
13/07/2009	£ / R	2010/06/14	12.55	Put	Currency Future	310.0000	326.0000	5.161	0	0	0
13/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,369.0000	1,430.0000	4.456	0	0	12,179
13/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	430.0000	448.0000	4.186	0	0	0
13/07/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,526.0000	2,516.0000	(0.396)	0	0	0
13/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,031.0000	1,042.0000	1.067	0	0	0
13/07/2009	£ / R	2010/06/14	17.00	Call	Currency Future	403.0000	434.0000	7.692	0	0	0
13/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,319.0000	1,379.0000	4.549	0	0	0
13/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,678.0000	4,724.0000	0.983	0	0	0
13/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	180.0000	190.0000	5.556	0	0	0
13/07/2009	£ / R	2010/06/14	22.00	Call	Currency Future	98.0000	110.0000	12.245	0	0	0
13/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,596.0000	2,649.0000	2.042	0	0	0
13/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,035.0000	1,092.0000	5.507	0	0	0
13/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	767.0000	814.0000	6.128	0	0	0
13/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	6,006.0000	6,052.0000	0.766	0	0	0
13/07/2009	£ / R	2010/06/14	9.35	Put	Currency Future	19.0000	19.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	10.85	Put	Currency Future	72.0000	76.0000	5.556	0	0	0
13/07/2009	£ / R	2010/06/14	13.10	Put	Currency Future	482.0000	501.0000	3.942	0	0	0
13/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,762.0000	1,762.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,259.0000	1,266.0000	0.556	0	0	0
13/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	563.0000	601.0000	6.750	0	0	0
13/07/2009	£ / R	2010/06/14	11.85	Put	Currency Future	164.0000	173.0000	5.488	0	0	0
13/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	716.0000	762.0000	6.425	0	0	0
13/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	882.0000	894.0000	1.361	0	0	0
13/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,157.0000	1,216.0000	5.099	0	0	0
13/07/2009	£ / R	2010/06/14	15.50	Call	Currency Future	649.0000	692.0000	6.626	0	0	0
13/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,359.0000	2,351.0000	(0.339)	0	0	0
13/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,806.0000	1,868.0000	3.433	0	0	0
13/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	352.0000	369.0000	4.830	0	0	0
13/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,195.0000	2,189.0000	(0.273)	0	0	0
13/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	913.0000	966.0000	5.805	0	0	0
13/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,634.0000	1,698.0000	3.917	0	0	0
13/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,806.0000	1,868.0000	3.433	0	0	0
13/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	436.0000	468.0000	7.339	0	0	0
13/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,032.0000	3,019.0000	(0.429)	0	0	0
13/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	853.0000	866.0000	1.524	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,136.0000	1,194.0000	5.106	0	0	0
13/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,001.0000	1,012.0000	1.099	0	0	0
13/07/2009	£ / R	2010/06/14	15.75	Call	Currency Future	599.0000	639.0000	6.678	0	0	0
13/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	615.0000	631.0000	2.602	0	0	0
13/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,449.0000	1,510.0000	4.210	0	0	0
13/07/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,432.0000	1,436.0000	0.279	0	0	0
13/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,395.0000	1,456.0000	4.373	0	0	0
13/07/2009	£ / R	2010/06/14	14.75	Call	Currency Future	836.0000	886.0000	5.981	0	0	0
13/07/2009	£ / R	2010/06/14	13.35	Put	Currency Future	591.0000	607.0000	2.707	0	0	0
13/07/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,504.0000	1,569.0000	4.322	0	0	0
13/07/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,738.0000	3,719.0000	(0.508)	0	0	0
13/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,224.0000	1,283.0000	4.820	0	0	0
13/07/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,485.0000	4,531.0000	1.026	0	0	0
13/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,055.0000	1,112.0000	5.403	0	0	0
13/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	500.0000	519.0000	3.800	0	0	0
13/07/2009	£ / R	2010/06/14	10.35	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
13/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,522.0000	3,571.0000	1.391	0	0	0
13/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,951.0000	2,012.0000	3.127	0	0	0
13/07/2009	£ / R	2010/06/14	12.15	Put	Currency Future	215.0000	229.0000	6.512	0	0	0
13/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	142.0000	149.0000	4.930	0	0	0
13/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	297.0000	312.0000	5.051	0	0	0
13/07/2009	£ / R	2010/06/14	10.15	Put	Currency Future	55.0000	55.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,904.0000	2,953.0000	1.687	0	0	0
13/07/2009	£ / R	2010/06/14	9.95	Put	Currency Future	43.0000	43.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	770.0000	783.0000	1.688	0	0	0
13/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,596.0000	2,649.0000	2.042	0	0	0
13/07/2009	£ / R	2010/06/14	11.50	Put	Currency Future	116.0000	122.0000	5.172	0	0	0
13/07/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,219.0000	2,279.0000	2.704	0	0	0
13/07/2009	£ / R	2010/06/14	17.55	Call	Currency Future	342.0000	369.0000	7.895	0	0	0
13/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
13/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	1,995.0000	1,992.0000	(0.150)	0	0	0
13/07/2009	£ / R	2010/06/14	11.35	Put	Currency Future	100.0000	104.0000	4.000	0	0	0
13/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,648.0000	3,630.0000	(0.493)	0	0	0
13/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	545.0000	560.0000	2.752	0	0	0
13/07/2009	£ / R	2010/06/14	9.70	Put	Currency Future	31.0000	31.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,101.0000	4,080.0000	(0.512)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	450.0000	483.0000	7.333	0	0	0
13/07/2009	£ / R 2010/06/14	17.75	Put	Currency Future	3,919.0000	3,899.0000	(0.510)	0	0	0
13/07/2009	£ / R 2010/06/14	18.45	Call	Currency Future	263.0000	286.0000	8.745	0	0	0
13/07/2009	£ / R 2010/06/14	16.50	Call	Currency Future	472.0000	507.0000	7.415	0	0	0
13/07/2009	£ / R 2010/06/14	10.95	Call	Currency Future	3,279.0000	3,329.0000	1.525	0	0	0
13/07/2009	£ / R 2010/06/14	17.65	Call	Currency Future	332.0000	358.0000	7.831	0	0	0
13/07/2009	£ / R 2010/06/14	17.75	Call	Currency Future	323.0000	348.0000	7.740	0	0	0
13/07/2009	£ / R 2010/06/14	18.45	Put	Currency Future	4,559.0000	4,536.0000	(0.504)	0	0	0
13/07/2009	£ / R 2010/06/14	17.95	Call	Currency Future	305.0000	330.0000	8.197	0	0	0
13/07/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,863.0000	3,912.0000	1.268	0	0	0
13/07/2009	£ / R 2010/06/14	17.50	Call	Currency Future	347.0000	374.0000	7.781	0	0	12,179
13/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	2,946.0000	2,933.0000	(0.441)	0	0	0
13/07/2009	£ / R 2010/06/14	17.50	Put	Currency Future	3,693.0000	3,674.0000	(0.514)	0	0	0
13/07/2009	£ / R 2010/06/14	19.65	Call	Currency Future	188.0000	205.0000	9.043	0	0	0
13/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,384.0000	2,440.0000	2.349	0	0	0
13/07/2009	£ / R 2010/06/14	17.45	Call	Currency Future	352.0000	380.0000	7.955	0	0	0
13/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
13/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	3,828.0000	3,809.0000	(0.496)	0	0	0
13/07/2009	£ / R 2010/06/14	22.15	Put	Currency Future	8,090.0000	8,056.0000	(0.420)	0	0	0
13/07/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,770.0000	2,821.0000	1.841	0	0	0
13/07/2009	£ / R 2010/06/14	22.00	Put	Currency Future	7,944.0000	7,910.0000	(0.428)	0	0	0
13/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	4,059.0000	4,105.0000	1.133	0	0	0
13/07/2009	£ / R 2010/06/14	9.95	Call	Currency Future	4,247.0000	4,293.0000	1.083	0	0	0
13/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	142.0000	149.0000	4.930	0	0	0
13/07/2009	£ / R 2010/06/14	16.45	Put	Currency Future	2,776.0000	2,765.0000	(0.396)	0	0	0
13/07/2009	£ / R 2010/06/14	16.15	Call	Currency Future	530.0000	566.0000	6.792	0	0	0
13/07/2009	£ / R 2010/06/14	15.45	Put	Currency Future	1,956.0000	1,953.0000	(0.153)	0	0	0
13/07/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,017.0000	5,987.0000	(0.499)	0	0	0
13/07/2009	£ / R 2010/06/14	10.95	Call	Currency Future	3,279.0000	3,329.0000	1.525	0	0	0
13/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
13/07/2009	£ / R 2010/06/14	18.15	Put	Currency Future	4,284.0000	4,262.0000	(0.514)	0	0	0
13/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,384.0000	2,440.0000	2.349	0	0	0
13/07/2009	£ / R 2010/06/14	22.15	Call	Currency Future	94.0000	106.0000	12.766	0	0	0
13/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	180.0000	190.0000	5.556	0	0	0
13/07/2009	£ / R 2010/06/14	18.15	Call	Currency Future	288.0000	312.0000	8.333	0	0	0
13/07/2009	£ / R 2010/06/14	18.20	Call	Currency Future	284.0000	308.0000	8.451	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,634.0000	1,698.0000	3.917	0	0	0
13/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,330.0000	4,308.0000	(0.508)	0	0	0
13/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	480.0000	515.0000	7.292	0	0	0
13/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	660.0000	703.0000	6.515	0	0	0
13/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	68.0000	71.0000	4.412	0	0	0
13/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	430.0000	448.0000	4.186	0	0	0
13/07/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,823.0000	4,869.0000	0.954	0	0	0
13/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
13/07/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,771.0000	1,834.0000	3.557	0	0	0
13/07/2009	£ / R	2010/06/14	12.75	Put	Currency Future	367.0000	384.0000	4.632	0	0	0
13/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,425.0000	3,409.0000	(0.467)	0	0	0
13/07/2009	£ / R	2010/06/14	11.75	Put	Currency Future	149.0000	157.0000	5.369	0	0	0
13/07/2009	£ / R	2010/06/14	10.75	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
13/07/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,553.0000	2,607.0000	2.115	0	0	0
13/07/2009	£ / R	2010/06/14	15.25	Call	Currency Future	705.0000	750.0000	6.383	0	0	0
13/07/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,801.0000	1,800.0000	(0.056)	0	0	0
13/07/2009	£ / R	2010/06/14	16.25	Call	Currency Future	513.0000	549.0000	7.018	0	0	0
13/07/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,468.0000	2,523.0000	2.229	0	0	0
13/07/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,376.0000	4,354.0000	(0.503)	0	0	0
13/07/2009	£ / R	2010/06/14	18.25	Call	Currency Future	280.0000	303.0000	8.214	0	0	0
13/07/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,470.0000	3,453.0000	(0.490)	0	0	0
13/07/2009	£ / R	2010/06/14	17.25	Call	Currency Future	374.0000	403.0000	7.754	0	0	0
13/07/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,609.0000	2,599.0000	(0.383)	0	0	0
13/07/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,473.0000	3,523.0000	1.440	0	0	0
13/07/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,294.0000	4,340.0000	1.071	0	0	0
13/07/2009	£ / R	2010/06/14	9.85	Put	Currency Future	38.0000	38.0000	-	0	0	0
13/07/2009	£ / R	2010/06/14	9.90	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
13/07/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,376.0000	3,426.0000	1.481	0	0	0
13/07/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,437.0000	4,483.0000	1.037	0	0	0
13/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,342.0000	4,388.0000	1.059	0	0	0
13/07/2009	£ / R	2010/06/14	9.75	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
13/07/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,426.0000	2,481.0000	2.267	0	0	0
13/07/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,668.0000	1,731.0000	3.777	0	0	0
13/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	172.0000	182.0000	5.814	0	0	0
13/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	414.0000	431.0000	4.106	0	0	0
13/07/2009	£ / R	2010/06/14	10.05	Put	Currency Future	48.0000	49.0000	2.083	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,152.0000	4,199.0000	1.132	0	0	0
13/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,182.0000	3,232.0000	1.571	0	0	0
13/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,301.0000	2,359.0000	2.521	0	0	0
13/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	78.0000	82.0000	5.128	0	0	0
13/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	256.0000	278.0000	8.594	0	0	0
13/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,652.0000	4,628.0000	(0.516)	0	0	0
13/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,861.0000	2,849.0000	(0.419)	0	0	0
13/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	465.0000	499.0000	7.312	0	0	0
13/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,035.0000	2,031.0000	(0.197)	0	0	0
13/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	197.0000	209.0000	6.091	0	0	0
13/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,568.0000	1,633.0000	4.145	0	0	0
13/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	639.0000	681.0000	6.573	0	0	0
13/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	464.0000	483.0000	4.095	0	0	0
13/07/2009	€ / R	2009/09/14			Currency Future	11.5900	11.6897	0.860	11.7600	11.7400	21,968
13/07/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,360.0000	6,260.0000	(1.572)	0	0	0
13/07/2009	€ / R	2009/09/14	11.50	Put	Currency Future	294.0000	276.0000	(6.122)	0	0	0
13/07/2009	€ / R	2009/09/14	14.10	Call	Currency Future	14.0000	23.0000	64.286	0	0	0
13/07/2009	€ / R	2009/09/14	11.65	Call	Currency Future	314.0000	391.0000	24.522	0	0	0
13/07/2009	€ / R	2009/09/14	15.60	Put	Currency Future	4,013.0000	3,916.0000	(2.417)	0	0	0
13/07/2009	€ / R	2009/09/14	11.40	Call	Currency Future	437.0000	521.0000	19.222	0	0	0
13/07/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,461.0000	1,388.0000	(4.997)	0	0	0
13/07/2009	€ / R	2009/09/14	11.65	Call	Currency Future	314.0000	391.0000	24.522	0	0	0
13/07/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,097.0000	1,035.0000	(5.652)	0	0	0
13/07/2009	€ / R	2009/09/14	16.45	Put	Currency Future	4,861.0000	4,761.0000	(2.057)	0	0	0
13/07/2009	€ / R	2009/09/14	11.60	Put	Currency Future	345.0000	325.0000	(5.797)	0	0	0
13/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	58.0000	87.0000	50.000	0	0	0
13/07/2009	€ / R	2009/09/14	11.95	Put	Currency Future	571.0000	535.0000	(6.305)	0	0	0
13/07/2009	€ / R	2009/09/14	14.00	Call	Currency Future	15.0000	25.0000	66.667	0	0	0
13/07/2009	€ / R	2009/09/14	9.60	Call	Currency Future	1,997.0000	2,098.0000	5.058	0	0	0
13/07/2009	€ / R	2009/09/14	13.45	Call	Currency Future	29.0000	46.0000	58.621	0	0	0
13/07/2009	€ / R	2009/09/14	11.65	Put	Currency Future	374.0000	352.0000	(5.882)	0	0	0
13/07/2009	€ / R	2009/09/14	11.85	Put	Currency Future	502.0000	470.0000	(6.375)	0	0	0
13/07/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,368.0000	1,297.0000	(5.190)	0	0	0
13/07/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,745.0000	1,665.0000	(4.585)	0	0	0
13/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,889.0000	1,806.0000	(4.394)	0	0	0
13/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	276.0000	348.0000	26.087	0	0	0
13/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,524.0000	2,433.0000	(3.605)	0	0	0
13/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	374.0000	352.0000	(5.882)	0	0	0
13/07/2009	€ / R 2009/09/14	15.60	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
13/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,440.0000	4,540.0000	2.252	0	0	0
13/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,649.0000	1,571.0000	(4.730)	0	0	0
13/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	87.0000	125.0000	43.678	0	0	0
13/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	335.0000	415.0000	23.881	0	0	0
13/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	211.0000	275.0000	30.332	0	0	0
13/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,425.0000	2,335.0000	(3.711)	0	0	0
13/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	319.0000	300.0000	(5.956)	0	0	0
13/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	17.0000	28.0000	64.706	0	0	0
13/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	242.0000	310.0000	28.099	0	0	0
13/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
13/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	436.0000	408.0000	(6.422)	0	0	0
13/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,745.0000	1,665.0000	(4.585)	0	0	0
13/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,010.0000	7,910.0000	(1.248)	0	0	0
13/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
13/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,180.0000	2,093.0000	(3.991)	0	0	0
13/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	258.0000	328.0000	27.132	0	0	0
13/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,565.0000	3,469.0000	(2.693)	0	0	0
13/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	39.0000	61.0000	56.410	0	0	0
13/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	359.0000	440.0000	22.563	0	0	0
13/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	22.0000	37.0000	68.182	0	0	0
13/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,010.0000	5,910.0000	(1.664)	0	0	0
13/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	152.0000	140.0000	(7.895)	0	0	0
13/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,082.0000	1,997.0000	(4.083)	0	0	0
13/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,560.0000	5,460.0000	(1.799)	0	0	0
13/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,841.0000	1,759.0000	(4.454)	0	0	0
13/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	384.0000	466.0000	21.354	0	0	0
13/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	608.0000	569.0000	(6.414)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	20.0000	33.0000	65.000	0	0	0
13/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,458.0000	1,559.0000	6.927	0	0	0
13/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	31.0000	49.0000	58.065	0	0	0
13/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	122.0000	111.0000	(9.016)	0	0	0
13/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	198.0000	259.0000	30.808	0	0	0
13/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	16.0000	26.0000	62.500	0	0	0
13/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	502.0000	470.0000	(6.375)	0	0	0
13/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,560.0000	7,460.0000	(1.323)	0	0	0
13/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	226.0000	292.0000	29.204	0	0	0
13/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,278.0000	2,190.0000	(3.863)	0	0	0
13/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,376.0000	2,287.0000	(3.746)	0	0	0
13/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	468.0000	439.0000	(6.197)	0	0	0
13/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,990.0000	3,090.0000	3.344	0	0	0
13/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	536.0000	502.0000	(6.343)	0	0	0
13/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	18.0000	29.0000	61.111	0	0	0
13/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,508.0000	1,433.0000	(4.973)	0	0	0
13/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
13/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	31.0000	49.0000	58.065	0	0	0
13/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,441.0000	2,542.0000	4.138	0	0	0
13/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	6.0000	10.0000	66.667	0	0	0
13/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	35.0000	54.0000	54.286	0	0	0
13/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,602.0000	1,525.0000	(4.806)	0	0	0
13/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,366.0000	3,270.0000	(2.852)	0	0	0
13/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,327.0000	2,238.0000	(3.825)	0	0	0
13/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	559.0000	646.0000	15.564	0	0	0
13/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	592.0000	680.0000	14.865	0	0	0
13/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	226.0000	292.0000	29.204	0	0	0
13/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	48.0000	73.0000	52.083	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	4,040.0000	4,140.0000	2.475	0	0	0
13/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	29.0000	29.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	536.0000	502.0000	(6.343)	0	0	0
13/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,841.0000	1,759.0000	(4.454)	0	0	0
13/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	345.0000	325.0000	(5.797)	0	0	0
13/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,937.0000	1,854.0000	(4.285)	0	0	0
13/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,169.0000	1,269.0000	8.554	0	0	0
13/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	35.0000	54.0000	54.286	0	0	0
13/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	27.0000	43.0000	59.259	0	0	0
13/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	5,910.0000	5,810.0000	(1.692)	0	0	0
13/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,440.0000	3,540.0000	2.907	0	0	0
13/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	335.0000	415.0000	23.881	0	0	0
13/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,140.0000	4,240.0000	2.415	0	0	0
13/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	7,910.0000	7,810.0000	(1.264)	0	0	0
13/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	247.0000	232.0000	(6.073)	0	0	0
13/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,555.0000	1,479.0000	(4.887)	0	0	0
13/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	42.0000	65.0000	54.762	0	0	0
13/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,641.0000	2,741.0000	3.786	0	0	0
13/07/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,415.0000	1,342.0000	(5.159)	0	0	0
13/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	3,040.0000	3,140.0000	3.289	0	0	0
13/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,640.0000	5,740.0000	1.773	0	0	0
13/07/2009	€ / R 2009/09/14	12.95	Call	Currency Future	55.0000	82.0000	49.091	0	0	0
13/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,322.0000	1,253.0000	(5.219)	0	0	0
13/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	3,914.0000	3,817.0000	(2.478)	0	0	0
13/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	5,960.0000	5,860.0000	(1.678)	0	0	0
13/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,660.0000	7,560.0000	(1.305)	0	0	0
13/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	226.0000	211.0000	(6.637)	0	0	0
13/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	62.0000	93.0000	50.000	0	0	0
13/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
13/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	3,964.0000	3,866.0000	(2.472)	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
13/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,340.0000	3,440.0000	2.994	0	0	0
13/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	437.0000	521.0000	19.222	0	0	0
13/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	45.0000	69.0000	53.333	0	0	0
13/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	4,090.0000	4,190.0000	2.445	0	0	0
13/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	42.0000	65.0000	54.762	0	0	0
13/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	169.0000	156.0000	(7.692)	0	0	0
13/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	466.0000	551.0000	18.240	0	0	0
13/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	34.0000	34.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	25.0000	41.0000	64.000	0	0	0
13/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	247.0000	232.0000	(6.073)	0	0	0
13/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,074.0000	1,174.0000	9.311	0	0	0
13/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	109.0000	98.0000	(10.092)	0	0	0
13/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,602.0000	1,525.0000	(4.806)	0	0	0
13/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,229.0000	2,141.0000	(3.948)	0	0	0
13/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	7,960.0000	7,860.0000	(1.256)	0	0	0
13/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,985.0000	1,901.0000	(4.232)	0	0	0
13/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	226.0000	211.0000	(6.637)	0	0	0
13/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,555.0000	1,479.0000	(4.887)	0	0	0
13/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,046.0000	2,147.0000	4.936	0	0	0
13/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	51.0000	77.0000	50.980	0	0	0
13/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	466.0000	551.0000	18.240	0	0	0
13/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,266.0000	3,171.0000	(2.909)	0	0	0
13/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,340.0000	4,440.0000	2.304	0	0	0
13/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
13/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	1,121.0000	1,221.0000	8.921	0	0	0
13/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	699.0000	788.0000	12.732	0	0	0
13/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,342.0000	2,443.0000	4.313	0	0	0
13/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	410.0000	493.0000	20.244	0	0	0
13/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	45.0000	69.0000	53.333	0	0	0
13/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
13/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	527.0000	613.0000	16.319	0	0	0
13/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,361.0000	1,462.0000	7.421	0	0	0
13/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	12.0000	20.0000	66.667	0	0	0
13/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	2,095.0000	2,196.0000	4.821	0	0	0
13/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	592.0000	680.0000	14.865	0	0	0
13/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,660.0000	5,560.0000	(1.767)	0	0	0
13/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	242.0000	310.0000	28.099	0	0	0
13/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	404.0000	379.0000	(6.188)	0	0	0
13/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,622.0000	2,531.0000	(3.471)	0	0	0
13/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	100.0000	141.0000	41.000	0	0	100
13/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,490.0000	5,590.0000	1.821	0	0	0
13/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	19.0000	31.0000	63.158	0	0	0
13/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	3,090.0000	3,190.0000	3.236	0	0	0
13/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,491.0000	2,592.0000	4.055	0	0	0
13/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,665.0000	3,568.0000	(2.647)	0	0	0
13/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	132.0000	180.0000	36.364	0	0	0
13/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,990.0000	4,090.0000	2.506	0	0	0
13/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
13/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	842.0000	791.0000	(6.057)	0	0	0
13/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,011.0000	4,911.0000	(1.996)	0	0	0
13/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
13/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	206.0000	191.0000	(7.282)	0	0	0
13/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	410.0000	493.0000	20.244	0	0	0
13/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	185.0000	244.0000	31.892	0	0	0
13/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,510.0000	6,410.0000	(1.536)	0	0	0
13/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	270.0000	253.0000	(6.296)	0	0	0
13/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	645.0000	604.0000	(6.357)	0	0	0
13/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	496.0000	581.0000	17.137	0	0	0
13/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	0.0000	(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
13/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	294.0000	369.0000	25.510	0	0	0
13/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,515.0000	3,419.0000	(2.731)	0	0	0
13/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	37.0000	37.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	137.0000	125.0000	(8.759)	0	0	0
13/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	67.0000	98.0000	46.269	0	0	0
13/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	627.0000	715.0000	14.035	0	0	0
13/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	270.0000	253.0000	(6.296)	0	0	0
13/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,277.0000	1,209.0000	(5.325)	0	0	0
13/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,410.0000	7,310.0000	(1.350)	0	0	0
13/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	187.0000	173.0000	(7.487)	0	0	0
13/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,027.0000	1,126.0000	9.640	0	0	0
13/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,010.0000	952.0000	(5.743)	0	0	0
13/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	5.0000	9.0000	80.000	0	0	0
13/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,142.0000	1,078.0000	(5.604)	0	0	0
13/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,416.0000	3,320.0000	(2.810)	0	0	0
13/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	152.0000	140.0000	(7.895)	0	0	0
13/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	967.0000	910.0000	(5.895)	0	0	0
13/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,410.0000	5,310.0000	(1.848)	0	0	0
13/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	107.0000	150.0000	40.187	0	0	0
13/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	6.0000	10.0000	66.667	0	0	0
13/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,604.0000	1,705.0000	6.297	0	0	0
13/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	173.0000	230.0000	32.948	0	0	0
13/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	115.0000	160.0000	39.130	0	0	0
13/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,591.0000	2,691.0000	3.860	0	0	0
13/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	683.0000	640.0000	(6.296)	0	0	0
13/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,590.0000	4,690.0000	2.179	0	0	0
13/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	662.0000	751.0000	13.444	0	0	0
13/07/2009	€ / R 2009/09/14	10.95	Call	Currency Future	737.0000	826.0000	12.076	0	0	0
13/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	10.95	Put	Currency Future	97.0000	87.0000	(10.309)	0	0	0
13/07/2009	€ / R 2009/09/14	8.00	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
13/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,590.0000	3,690.0000	2.786	0	0	0
13/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
13/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,312.0000	1,413.0000	7.698	0	0	0
13/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
13/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
13/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	82.0000	118.0000	43.902	0	0	0
13/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,292.0000	2,393.0000	4.407	0	0	0
13/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,290.0000	3,390.0000	3.040	0	0	0
13/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,097.0000	1,035.0000	(5.652)	0	0	0
13/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,190.0000	5,290.0000	1.927	0	0	0
13/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	4,290.0000	4,390.0000	2.331	0	0	0
13/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	87.0000	125.0000	43.678	0	0	0
13/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	12.25	Put	Currency Future	801.0000	752.0000	(6.117)	0	0	0
13/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,714.0000	3,618.0000	(2.585)	0	0	0
13/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	141.0000	192.0000	36.170	0	0	0
13/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,690.0000	3,790.0000	2.710	0	0	0
13/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	925.0000	870.0000	(5.946)	0	0	0
13/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,710.0000	5,610.0000	(1.751)	0	0	0
13/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,814.0000	3,717.0000	(2.543)	0	0	0
13/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,310.0000	5,210.0000	(1.883)	0	0	0
13/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,810.0000	6,710.0000	(1.468)	0	0	0
13/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
13/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	776.0000	866.0000	11.598	0	0	0
13/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	86.0000	76.0000	(11.628)	0	0	0
13/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,194.0000	2,295.0000	4.603	0	0	0
13/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,710.0000	7,610.0000	(1.297)	0	0	0
13/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,368.0000	1,297.0000	(5.190)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,277.0000	1,209.0000	(5.325)	0	0	0
13/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	58.0000	87.0000	50.000	0	0	0
13/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,672.0000	2,580.0000	(3.443)	0	0	0
13/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,474.0000	2,384.0000	(3.638)	0	0	0
13/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,573.0000	2,482.0000	(3.537)	0	0	0
13/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	24.0000	39.0000	62.500	0	0	0
13/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	25.0000	41.0000	64.000	0	0	0
13/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	12.0000	19.0000	58.333	0	0	0
13/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,985.0000	1,901.0000	(4.232)	0	0	0
13/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	37.0000	58.0000	56.757	0	0	0
13/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	13.0000	21.0000	61.538	0	0	0
13/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,793.0000	1,712.0000	(4.518)	0	0	0
13/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	14.0000	24.0000	71.429	0	0	0
13/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,697.0000	1,618.0000	(4.655)	0	0	0
13/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	67.0000	98.0000	46.269	0	0	0
13/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	33.0000	51.0000	54.545	0	0	0
13/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	33.0000	51.0000	54.545	0	0	0
13/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,793.0000	1,712.0000	(4.518)	0	0	0
13/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	66.0000	58.0000	(12.121)	0	0	0
13/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,034.0000	1,949.0000	(4.179)	0	0	0
13/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	815.0000	906.0000	11.166	0	0	0
13/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	75.0000	66.0000	(12.000)	0	0	0
13/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	21.0000	35.0000	66.667	0	0	0
13/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	856.0000	947.0000	10.631	0	0	0
13/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,327.0000	2,238.0000	(3.825)	0	0	0
13/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
13/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	940.0000	1,032.0000	9.787	0	0	0
13/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	17.0000	28.0000	64.706	0	0	0
13/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	898.0000	989.0000	10.134	0	0	0
13/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
13/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	18.0000	29.0000	61.111	0	0	0
13/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,131.0000	2,045.0000	(4.036)	0	0	0
13/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,278.0000	2,190.0000	(3.863)	0	0	0
13/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	71.0000	104.0000	46.479	0	0	0
13/07/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,231.0000	1,165.0000	(5.361)	0	0	0
13/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,508.0000	1,433.0000	(4.973)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R	2009/09/14	13.05	Call	Currency Future	48.0000	73.0000	52.083	0	0	0
13/07/2009	€ / R	2009/09/14	13.65	Call	Currency Future	22.0000	37.0000	68.182	0	0	0
13/07/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,082.0000	1,997.0000	(4.083)	0	0	0
13/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	11.0000	18.0000	63.636	0	0	0
13/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,721.0000	2,629.0000	(3.381)	0	0	0
13/07/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,524.0000	2,433.0000	(3.605)	0	0	0
13/07/2009	€ / R	2009/09/14	13.80	Call	Currency Future	19.0000	31.0000	63.158	0	0	0
13/07/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,229.0000	2,141.0000	(3.948)	0	0	0
13/07/2009	€ / R	2009/09/14	14.10	Call	Currency Future	14.0000	23.0000	64.286	0	0	0
13/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	10.0000	17.0000	70.000	0	0	0
13/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,721.0000	2,629.0000	(3.381)	0	0	0
13/07/2009	€ / R	2009/09/14	14.50	Call	Currency Future	9.0000	15.0000	66.667	0	0	0
13/07/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,034.0000	1,949.0000	(4.179)	0	0	0
13/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,820.0000	2,727.0000	(3.298)	0	0	0
13/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	10.0000	17.0000	70.000	0	0	0
13/07/2009	€ / R	2009/09/14	13.60	Call	Currency Future	24.0000	39.0000	62.500	0	0	0
13/07/2009	€ / R	2009/09/14	12.70	Call	Currency Future	76.0000	111.0000	46.053	0	0	0
13/07/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,018.0000	2,924.0000	(3.115)	0	0	0
13/07/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,919.0000	2,825.0000	(3.220)	0	0	0
13/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	11.0000	18.0000	63.636	0	0	0
13/07/2009	€ / R	2009/09/14	14.60	Call	Currency Future	8.0000	14.0000	75.000	0	0	0
13/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,820.0000	2,727.0000	(3.298)	0	0	0
13/07/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,186.0000	1,121.0000	(5.481)	0	0	0
13/07/2009	€ / R	2009/09/14	12.15	Put	Currency Future	721.0000	676.0000	(6.241)	0	0	0
13/07/2009	€ / R	2009/09/14	12.35	Put	Currency Future	883.0000	830.0000	(6.002)	0	0	0
13/07/2009	€ / R	2009/09/14	12.15	Put	Currency Future	721.0000	676.0000	(6.241)	0	0	0
13/07/2009	€ / R	2009/09/14	12.35	Call	Currency Future	123.0000	170.0000	38.211	0	0	0
13/07/2009	€ / R	2009/09/14	12.15	Call	Currency Future	161.0000	216.0000	34.161	0	0	0
13/07/2009	€ / R	2009/09/14	12.20	Call	Currency Future	151.0000	204.0000	35.099	0	0	0
13/07/2009	€ / R	2009/09/14	12.10	Put	Currency Future	683.0000	640.0000	(6.296)	0	0	0
13/07/2009	€ / R	2009/09/14	12.20	Put	Currency Future	761.0000	714.0000	(6.176)	0	0	0
13/07/2009	€ / R	2009/09/14	12.35	Put	Currency Future	883.0000	830.0000	(6.002)	0	0	0
13/07/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,322.0000	1,253.0000	(5.219)	0	0	0
13/07/2009	€ / R	2009/09/14	12.85	Call	Currency Future	62.0000	93.0000	50.000	0	0	0
13/07/2009	€ / R	2009/09/14	12.35	Call	Currency Future	123.0000	170.0000	38.211	0	0	0
13/07/2009	€ / R	2009/09/14	12.65	Call	Currency Future	82.0000	118.0000	43.902	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R	2009/09/14	12.15	Call	Currency Future	161.0000	216.0000	34.161	0	0	0
13/07/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,142.0000	1,078.0000	(5.604)	0	0	0
13/07/2009	€ / R	2009/09/14	12.55	Call	Currency Future	94.0000	133.0000	41.489	0	0	0
13/07/2009	€ / R	2009/09/14	12.55	Put	Currency Future	1,054.0000	993.0000	(5.787)	0	0	0
13/07/2009	€ / R	2009/09/14	12.10	Call	Currency Future	173.0000	230.0000	32.948	0	0	0
13/07/2009	€ / R	2009/12/14			Currency Future	11.7889	11.8923	0.877	11.9600	11.9200	11,511
13/07/2009	€ / R	2009/12/14	13.90	Call	Currency Future	148.0000	190.0000	28.378	0	0	0
13/07/2009	€ / R	2009/12/14	17.20	Put	Currency Future	5,426.0000	5,331.0000	(1.751)	0	0	0
13/07/2009	€ / R	2009/12/14	15.80	Call	Currency Future	27.0000	53.0000	96.296	0	0	0
13/07/2009	€ / R	2009/12/14	8.10	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
13/07/2009	€ / R	2009/12/14	14.60	Call	Currency Future	80.0000	118.0000	47.500	0	0	12,452
13/07/2009	€ / R	2009/12/14	19.20	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
13/07/2009	€ / R	2009/12/14	11.00	Put	Currency Future	202.0000	192.0000	(4.950)	0	0	0
13/07/2009	€ / R	2009/12/14	7.80	Call	Currency Future	3,992.0000	4,097.0000	2.630	0	0	0
13/07/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,383.0000	1,330.0000	(3.832)	0	0	0
13/07/2009	€ / R	2009/12/14	8.10	Call	Currency Future	3,693.0000	3,799.0000	2.870	0	0	0
13/07/2009	€ / R	2009/12/14	10.75	Put	Currency Future	129.0000	133.0000	3.101	0	0	0
13/07/2009	€ / R	2009/12/14	11.70	Call	Currency Future	603.0000	683.0000	13.267	0	0	0
13/07/2009	€ / R	2009/12/14	12.05	Call	Currency Future	473.0000	541.0000	14.376	0	0	0
13/07/2009	€ / R	2009/12/14	14.60	Put	Currency Future	2,892.0000	2,826.0000	(2.282)	0	0	0
13/07/2009	€ / R	2009/12/14	19.20	Put	Currency Future	7,417.0000	7,316.0000	(1.362)	0	0	0
13/07/2009	€ / R	2009/12/14	10.85	Call	Currency Future	1,095.0000	1,194.0000	9.041	0	0	0
13/07/2009	€ / R	2009/12/14	11.00	Call	Currency Future	991.0000	1,084.0000	9.384	0	0	0
13/07/2009	€ / R	2009/12/14	15.60	Call	Currency Future	32.0000	60.0000	87.500	0	0	0
13/07/2009	€ / R	2009/12/14	7.80	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
13/07/2009	€ / R	2009/12/14	13.10	Call	Currency Future	241.0000	287.0000	19.087	0	0	0
13/07/2009	€ / R	2009/12/14	10.75	Call	Currency Future	1,168.0000	1,276.0000	9.247	0	0	0
13/07/2009	€ / R	2009/12/14	11.70	Put	Currency Future	514.0000	491.0000	(4.475)	0	0	0
13/07/2009	€ / R	2009/12/14	14.00	Put	Currency Future	2,347.0000	2,285.0000	(2.642)	0	0	0
13/07/2009	€ / R	2009/12/14	10.85	Put	Currency Future	156.0000	152.0000	(2.564)	0	0	0
13/07/2009	€ / R	2009/12/14	10.00	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
13/07/2009	€ / R	2009/12/14	7.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	€ / R	2009/12/14	8.80	Call	Currency Future	3,001.0000	3,107.0000	3.532	0	0	0
13/07/2009	€ / R	2009/12/14	10.10	Call	Currency Future	1,744.0000	1,844.0000	5.734	0	0	0
13/07/2009	€ / R	2009/12/14	19.75	Call	Currency Future	4.0000	6.0000	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
13/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
13/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	215.0000	258.0000	20.000	0	0	0
13/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	26.0000	51.0000	96.154	0	0	0
13/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	56.0000	90.0000	60.714	0	0	0
13/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,639.0000	1,580.0000	(3.600)	0	0	0
13/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,843.0000	3,768.0000	(1.952)	0	0	0
13/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
13/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,553.0000	1,495.0000	(3.735)	0	0	0
13/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	7,965.0000	7,864.0000	(1.268)	0	0	0
13/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	44.0000	76.0000	72.727	0	0	0
13/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,726.0000	1,665.0000	(3.534)	0	0	0
13/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
13/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,267.0000	3,198.0000	(2.112)	0	0	0
13/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	228.0000	272.0000	19.298	0	0	0
13/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	29.0000	29.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,940.0000	3,864.0000	(1.929)	0	0	0
13/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,993.0000	1,928.0000	(3.261)	0	0	0
13/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
13/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,505.0000	3,434.0000	(2.026)	0	0	0
13/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	573.0000	546.0000	(4.712)	0	0	0
13/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	203.0000	244.0000	20.197	0	0	0
13/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	542.0000	617.0000	13.838	0	0	0
13/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,087.0000	4,009.0000	(1.908)	0	0	0
13/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	24.0000	46.0000	91.667	0	0	0
13/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,993.0000	1,928.0000	(3.261)	0	0	0
13/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,217.0000	2,321.0000	4.691	0	0	0
13/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,141.0000	4,245.0000	2.511	0	0	0
13/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	182.0000	220.0000	20.879	0	0	0
13/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
13/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	5,974.0000	5,875.0000	(1.657)	0	0	0
13/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	18.0000	30.0000	66.667	0	0	0
13/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	561.0000	638.0000	13.725	0	0	0
13/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,173.0000	2,107.0000	(3.037)	0	0	0
13/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	734.0000	699.0000	(4.768)	0	0	0
13/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
13/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,978.0000	2,078.0000	5.056	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,235.0000	4,154.0000	(1.913)	0	0	0
13/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
13/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,149.0000	3,255.0000	3.366	0	0	0
13/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,383.0000	1,330.0000	(3.832)	0	0	0
13/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	236.0000	225.0000	(4.661)	0	0	0
13/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,471.0000	6,371.0000	(1.545)	0	0	0
13/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	161.0000	200.0000	24.224	0	0	0
13/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	457.0000	524.0000	14.661	0	0	0
13/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	603.0000	574.0000	(4.809)	0	0	0
13/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,952.0000	3,057.0000	3.557	0	0	0
13/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
13/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	182.0000	220.0000	20.879	0	0	0
13/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,198.0000	3,304.0000	3.315	0	0	0
13/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,025.0000	2,127.0000	5.037	0	0	0
13/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	272.0000	322.0000	18.382	0	0	0
13/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	9.0000	13.0000	44.444	0	0	0
13/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	581.0000	660.0000	13.597	0	0	0
13/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	136.0000	178.0000	30.882	0	0	0
13/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,837.0000	1,937.0000	5.444	0	0	0
13/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,191.0000	4,295.0000	2.482	0	0	0
13/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,891.0000	3,816.0000	(1.928)	0	0	0
13/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	272.0000	322.0000	18.382	0	0	0
13/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,979.0000	4,887.0000	(1.848)	0	0	0
13/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,260.0000	2,198.0000	(2.743)	0	0	0
13/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,942.0000	4,047.0000	2.664	0	0	0
13/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,892.0000	3,998.0000	2.724	0	0	0
13/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	30.0000	58.0000	93.333	0	0	0
13/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,412.0000	2,517.0000	4.353	0	0	0
13/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	838.0000	799.0000	(4.654)	0	0	0
13/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	542.0000	518.0000	(4.428)	0	0	0
13/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,814.0000	1,752.0000	(3.418)	0	0	0
13/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,874.0000	5,776.0000	(1.668)	0	0	0
13/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
13/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	203.0000	244.0000	20.197	0	0	0
13/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	30.0000	30.0000	-	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
13/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
13/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	667.0000	635.0000	(4.798)	0	0	0
13/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
13/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	209.0000	251.0000	20.096	0	0	0
13/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,169.0000	2,273.0000	4.795	0	0	0
13/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
13/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,743.0000	3,849.0000	2.832	0	0	0
13/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	427.0000	492.0000	15.222	0	0	0
13/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	700.0000	666.0000	(4.857)	0	0	0
13/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
13/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	173.0000	210.0000	21.387	0	0	0
13/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
13/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,396.0000	3,502.0000	3.121	0	0	0
13/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,285.0000	4,203.0000	(1.914)	0	0	0
13/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,303.0000	2,242.0000	(2.649)	0	0	0
13/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	768.0000	732.0000	(4.688)	0	0	0
13/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	625.0000	707.0000	13.120	0	0	0
13/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,804.0000	2,910.0000	3.780	0	0	0
13/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	177.0000	215.0000	21.469	0	0	0
13/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	925.0000	1,017.0000	9.946	0	0	0
13/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,755.0000	2,860.0000	3.811	0	0	0
13/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	131.0000	172.0000	31.298	0	0	0
13/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	803.0000	765.0000	(4.732)	0	0	0
13/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	489.0000	559.0000	14.315	0	0	0
13/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	82.0000	82.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,392.0000	2,329.0000	(2.634)	0	0	0
13/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	442.0000	508.0000	14.932	0	0	0
13/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	427.0000	492.0000	15.222	0	0	13,387
13/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
13/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,039.0000	1,973.0000	(3.237)	0	0	0
13/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	38.0000	69.0000	81.579	0	0	0
13/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	120.0000	160.0000	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
13/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	487.0000	464.0000	(4.723)	0	0	0
13/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,059.0000	1,155.0000	9.065	0	0	0
13/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	209.0000	251.0000	20.096	0	0	0
13/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,078.0000	3,011.0000	(2.177)	0	0	0
13/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,616.0000	7,515.0000	(1.326)	0	0	0
13/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	23.0000	44.0000	91.304	0	0	0
13/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,481.0000	2,418.0000	(2.539)	0	0	0
13/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
13/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
13/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,334.0000	4,251.0000	(1.915)	0	0	0
13/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	142.0000	184.0000	29.577	0	0	0
13/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	506.0000	577.0000	14.032	0	0	0
13/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	838.0000	799.0000	(4.654)	0	0	0
13/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,930.0000	2,030.0000	5.181	0	0	0
13/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,100.0000	3,205.0000	3.387	0	0	0
13/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,625.0000	5,528.0000	(1.724)	0	0	0
13/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,571.0000	2,507.0000	(2.489)	0	0	0
13/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,362.0000	3,292.0000	(2.082)	0	0	0
13/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,770.0000	1,709.0000	(3.446)	0	0	0
13/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	14.0000	21.0000	50.000	0	0	0
13/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,129.0000	2,062.0000	(3.147)	0	0	0
13/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,706.0000	2,811.0000	3.880	0	0	0
13/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
13/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,084.0000	2,017.0000	(3.215)	0	0	0
13/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,091.0000	4,196.0000	2.567	0	0	0
13/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,649.0000	3,576.0000	(2.001)	0	0	0
13/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
13/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,516.0000	7,415.0000	(1.344)	0	0	0
13/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	170.0000	162.0000	(4.706)	0	0	0
13/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,038.0000	3,960.0000	(1.932)	0	0	0
13/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,471.0000	1,574.0000	7.002	0	0	0
13/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,296.0000	1,401.0000	8.102	0	0	0
13/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	15.0000	22.0000	46.667	0	0	0
13/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,172.0000	3,104.0000	(2.144)	0	0	0
13/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	215.0000	258.0000	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
13/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,121.0000	2,224.0000	4.856	0	0	0
13/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,390.0000	4,494.0000	2.369	0	0	0
13/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	107.0000	109.0000	1.869	0	0	0
13/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,526.0000	5,429.0000	(1.755)	0	0	0
13/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,793.0000	3,898.0000	2.768	0	0	0
13/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,814.0000	1,752.0000	(3.418)	0	0	0
13/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,131.0000	1,235.0000	9.195	0	0	0
13/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	274.0000	262.0000	(4.380)	0	0	0
13/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,559.0000	2,664.0000	4.103	0	0	0
13/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	51.0000	84.0000	64.706	0	0	0
13/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	15.0000	23.0000	53.333	0	0	0
13/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	61.0000	96.0000	57.377	0	0	0
13/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,770.0000	1,709.0000	(3.446)	0	0	0
13/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,985.0000	2,918.0000	(2.245)	0	0	0
13/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	19.0000	32.0000	68.421	0	0	0
13/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
13/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,726.0000	1,665.0000	(3.534)	0	0	0
13/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	142.0000	142.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	10.0000	14.0000	40.000	0	0	0
13/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	26.0000	49.0000	88.462	0	0	0
13/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	168.0000	205.0000	22.024	0	0	0
13/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,321.0000	6,222.0000	(1.566)	0	0	0
13/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,137.0000	4,057.0000	(1.934)	0	0	0
13/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	74.0000	110.0000	48.649	0	0	0
13/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
13/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	110.0000	150.0000	36.364	0	0	0
13/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,830.0000	4,740.0000	(1.863)	0	0	0
13/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,902.0000	3,008.0000	3.653	0	0	0
13/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	121.0000	125.0000	3.306	0	0	0
13/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	673.0000	756.0000	12.333	0	0	0
13/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,790.0000	1,890.0000	5.587	0	0	0
13/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,210.0000	1,317.0000	8.843	0	0	0
13/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
13/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	32.0000	32.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	53.0000	87.0000	64.151	0	0	0
13/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	67.0000	103.0000	53.731	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
13/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,865.0000	7,764.0000	(1.284)	0	0	0
13/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	29.0000	56.0000	93.103	0	0	0
13/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,314.0000	3,245.0000	(2.082)	0	0	0
13/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	434.0000	414.0000	(4.608)	0	0	0
13/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,769.0000	6,669.0000	(1.477)	0	0	0
13/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,041.0000	4,146.0000	2.598	0	0	0
13/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	524.0000	596.0000	13.740	0	0	0
13/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	409.0000	390.0000	(4.645)	0	0	0
13/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	635.0000	604.0000	(4.882)	0	0	0
13/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	316.0000	301.0000	(4.747)	0	0	0
13/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	24.0000	45.0000	87.500	0	0	0
13/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	805.0000	893.0000	10.932	0	0	0
13/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,301.0000	1,249.0000	(3.997)	0	0	0
13/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	697.0000	782.0000	12.195	0	0	0
13/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	339.0000	396.0000	16.814	0	0	0
13/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,100.0000	1,054.0000	(4.182)	0	0	0
13/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	256.0000	304.0000	18.750	0	0	0
13/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	361.0000	344.0000	(4.709)	0	0	0
13/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	290.0000	341.0000	17.586	0	0	0
13/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	460.0000	439.0000	(4.565)	0	0	0
13/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,467.0000	1,412.0000	(3.749)	0	0	0
13/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
13/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	362.0000	421.0000	16.298	0	0	0
13/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
13/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,050.0000	3,156.0000	3.475	0	0	0
13/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	649.0000	731.0000	12.635	0	0	0
13/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	749.0000	836.0000	11.615	0	0	0
13/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
13/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	863.0000	954.0000	10.545	0	0	0
13/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,191.0000	4,295.0000	2.482	0	0	0
13/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	318.0000	373.0000	17.296	0	0	0
13/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,072.0000	2,175.0000	4.971	0	0	0
13/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	33.0000	33.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,794.0000	3,720.0000	(1.950)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	27.0000	54.0000	100.000	0	0	0
13/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	308.0000	362.0000	17.532	0	0	0
13/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	33.0000	62.0000	87.879	0	0	0
13/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,266.0000	2,370.0000	4.590	0	0	0
13/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
13/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	957.0000	1,051.0000	9.822	0	0	0
13/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,716.0000	7,614.0000	(1.322)	0	0	0
13/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,989.0000	3,912.0000	(1.930)	0	0	0
13/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
13/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,725.0000	5,627.0000	(1.712)	0	0	0
13/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	413.0000	477.0000	15.496	0	0	0
13/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	219.0000	208.0000	(5.023)	0	0	0
13/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
13/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,179.0000	1,130.0000	(4.156)	0	0	0
13/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,427.0000	1,530.0000	7.218	0	0	0
13/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,023.0000	979.0000	(4.301)	0	0	0
13/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,219.0000	1,170.0000	(4.020)	0	0	0
13/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	374.0000	434.0000	16.043	0	0	0
13/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,031.0000	2,964.0000	(2.210)	0	0	0
13/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	299.0000	351.0000	17.391	0	0	0
13/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	70.0000	106.0000	51.429	0	0	0
13/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,260.0000	1,209.0000	(4.048)	0	0	0
13/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,495.0000	3,601.0000	3.033	0	0	0
13/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	384.0000	366.0000	(4.688)	0	0	0
13/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,589.0000	4,693.0000	2.266	0	0	0
13/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	723.0000	809.0000	11.895	0	0	0
13/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	985.0000	942.0000	(4.365)	0	0	0
13/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	186.0000	177.0000	(4.839)	0	0	0
13/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,594.0000	3,700.0000	2.949	0	0	0
13/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	874.0000	834.0000	(4.577)	0	0	0
13/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
13/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	88.0000	88.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
13/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,024.0000	1,119.0000	9.277	0	0	0
13/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,510.0000	2,615.0000	4.183	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
13/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	72.0000	71.0000	(1.389)	0	0	0
13/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,561.0000	1,663.0000	6.534	0	0	0
13/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	105.0000	145.0000	38.095	0	0	0
13/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
13/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	16.0000	25.0000	56.250	0	0	0
13/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,297.0000	3,403.0000	3.215	0	0	0
13/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
13/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,457.0000	3,386.0000	(2.054)	0	0	0
13/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,290.0000	4,394.0000	2.424	0	0	0
13/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
13/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,490.0000	4,594.0000	2.316	0	0	0
13/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,315.0000	2,419.0000	4.492	0	0	0
13/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,608.0000	2,713.0000	4.026	0	0	0
13/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
13/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	46.0000	79.0000	71.739	0	0	0
13/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,383.0000	1,487.0000	7.520	0	0	0
13/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	115.0000	155.0000	34.783	0	0	0
13/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,526.0000	2,463.0000	(2.494)	0	0	0
13/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,277.0000	5,183.0000	(1.781)	0	0	0
13/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,746.0000	3,672.0000	(1.975)	0	0	0
13/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,652.0000	1,753.0000	6.114	0	0	0
13/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	35.0000	64.0000	82.857	0	0	0
13/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
13/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	94.0000	94.0000	-	0	0	0
13/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,616.0000	2,552.0000	(2.446)	0	0	0
13/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,799.0000	2,734.0000	(2.322)	0	0	0
13/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	42.0000	73.0000	73.810	0	0	0
13/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	88.0000	126.0000	43.182	0	0	0
13/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,553.0000	3,481.0000	(2.026)	0	0	0
13/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	221.0000	265.0000	19.910	0	0	0
13/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	187.0000	226.0000	20.856	0	0	0
13/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,948.0000	1,884.0000	(3.285)	0	0	0
13/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	192.0000	232.0000	20.833	0	0	0
13/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,948.0000	1,884.0000	(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
13/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,903.0000	1,840.0000	(3.311)	0	0	0
13/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	198.0000	238.0000	20.202	0	0	0
13/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	64.0000	99.0000	54.688	0	0	0
13/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,125.0000	3,057.0000	(2.176)	0	0	0
13/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,859.0000	1,796.0000	(3.389)	0	0	0
13/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,682.0000	1,622.0000	(3.567)	0	0	0
13/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	249.0000	296.0000	18.876	0	0	0
13/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	155.0000	195.0000	25.806	0	0	0
13/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,425.0000	1,370.0000	(3.860)	0	0	0
13/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,216.0000	2,153.0000	(2.843)	0	0	0
13/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	131.0000	172.0000	31.298	0	0	0
13/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	187.0000	226.0000	20.856	0	0	0
13/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	241.0000	287.0000	19.087	0	0	0
13/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	264.0000	313.0000	18.561	0	0	0
13/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,553.0000	1,495.0000	(3.735)	0	0	0
13/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,173.0000	2,107.0000	(3.037)	0	0	0
13/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	161.0000	200.0000	24.224	0	0	0
13/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,510.0000	1,453.0000	(3.775)	0	0	0
13/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	177.0000	215.0000	21.469	0	0	0
13/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,596.0000	1,537.0000	(3.697)	0	0	0
13/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	155.0000	195.0000	25.806	0	0	0
13/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,436.0000	2,374.0000	(2.545)	0	0	0
13/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,596.0000	1,537.0000	(3.697)	0	0	0
13/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	125.0000	166.0000	32.800	0	0	0
13/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,260.0000	2,198.0000	(2.743)	0	0	0
13/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	148.0000	190.0000	28.378	0	0	0
13/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	234.0000	280.0000	19.658	0	0	0
13/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,039.0000	1,973.0000	(3.237)	0	0	0
13/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,216.0000	2,153.0000	(2.843)	0	0	0
13/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	234.0000	280.0000	19.658	0	0	0
13/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,392.0000	2,329.0000	(2.634)	0	0	0
13/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,510.0000	1,453.0000	(3.775)	0	0	0
13/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,342.0000	1,289.0000	(3.949)	0	0	0
13/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,253.0000	1,359.0000	8.460	0	0	0
13/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,938.0000	2,872.0000	(2.246)	0	0	0
13/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	255.0000	243.0000	(4.706)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R	2009/12/14	11.15	Call	Currency Future	894.0000	985.0000	10.179	0	0	0
13/07/2009	€ / R	2009/12/14	10.65	Put	Currency Future	114.0000	116.0000	1.754	0	0	0
13/07/2009	€ / R	2009/12/14	13.05	Call	Currency Future	249.0000	296.0000	18.876	0	0	0
13/07/2009	€ / R	2009/12/14	12.85	Call	Currency Future	281.0000	331.0000	17.794	0	0	0
13/07/2009	€ / R	2009/12/14	14.65	Call	Currency Future	77.0000	114.0000	48.052	0	0	0
13/07/2009	€ / R	2009/12/14	12.35	Call	Currency Future	387.0000	448.0000	15.762	0	0	0
13/07/2009	€ / R	2009/12/14	12.35	Put	Currency Future	948.0000	905.0000	(4.536)	0	0	0
13/07/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,179.0000	1,130.0000	(4.156)	0	0	0
13/07/2009	€ / R	2009/12/14	12.65	Call	Currency Future	318.0000	373.0000	17.296	0	0	0
13/07/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,140.0000	1,092.0000	(4.211)	0	0	0
13/07/2009	€ / R	2009/12/14	12.30	Put	Currency Future	911.0000	870.0000	(4.501)	0	0	0
13/07/2009	€ / R	2009/12/14	12.30	Call	Currency Future	400.0000	462.0000	15.500	0	0	0
13/07/2009	€ / R	2009/12/14	12.50	Call	Currency Future	350.0000	408.0000	16.571	0	0	0
13/07/2009	€ / R	2009/12/14	12.60	Call	Currency Future	328.0000	384.0000	17.073	0	0	0
13/07/2009	€ / R	2009/12/14	12.40	Call	Currency Future	374.0000	434.0000	16.043	0	0	0
13/07/2009	€ / R	2009/12/14	12.50	Put	Currency Future	1,061.0000	1,016.0000	(4.241)	0	0	0
13/07/2009	€ / R	2009/12/14	12.40	Put	Currency Future	985.0000	942.0000	(4.365)	0	0	0
13/07/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,140.0000	1,092.0000	(4.211)	0	0	0
13/07/2009	€ / R	2009/12/14	12.60	Call	Currency Future	328.0000	384.0000	17.073	0	0	0
13/07/2009	€ / R	2010/03/15			Currency Future	11.9886	12.0953	0.890	0.0000	0.0000	86
13/07/2009	€ / R	2010/03/15	12.10	Call	Currency Future	690.0000	765.0000	10.870	0	0	0
13/07/2009	€ / R	2010/03/15	15.05	Call	Currency Future	178.0000	214.0000	20.225	0	0	0
13/07/2009	€ / R	2010/03/15	7.85	Call	Currency Future	4,147.0000	4,254.0000	2.580	0	0	0
13/07/2009	€ / R	2010/03/15	16.15	Call	Currency Future	108.0000	138.0000	27.778	0	0	0
13/07/2009	€ / R	2010/03/15	17.95	Put	Currency Future	5,996.0000	5,912.0000	(1.401)	0	0	0
13/07/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,918.0000	3,027.0000	3.735	0	0	0
13/07/2009	€ / R	2010/03/15	16.05	Call	Currency Future	115.0000	144.0000	25.217	0	0	0
13/07/2009	€ / R	2010/03/15	9.85	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
13/07/2009	€ / R	2010/03/15	17.95	Call	Currency Future	35.0000	57.0000	62.857	0	0	0
13/07/2009	€ / R	2010/03/15	8.10	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
13/07/2009	€ / R	2010/03/15	8.85	Put	Currency Future	25.0000	25.0000	-	0	0	0
13/07/2009	€ / R	2010/03/15	11.15	Call	Currency Future	1,149.0000	1,242.0000	8.094	0	0	0
13/07/2009	€ / R	2010/03/15	10.25	Put	Currency Future	87.0000	79.0000	(9.195)	0	0	0
13/07/2009	€ / R	2010/03/15	19.95	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
13/07/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,537.0000	1,486.0000	(3.318)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
13/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	277.0000	324.0000	16.968	0	0	0
13/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	867.0000	833.0000	(3.922)	0	0	0
13/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,413.0000	5,331.0000	(1.515)	0	0	0
13/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,186.0000	2,296.0000	5.032	0	0	0
13/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,912.0000	2,011.0000	5.178	0	0	0
13/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,752.0000	3,860.0000	2.878	0	0	0
13/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,389.0000	2,329.0000	(2.512)	0	0	0
13/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	802.0000	769.0000	(4.115)	0	0	0
13/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,163.0000	3,271.0000	3.414	0	0	0
13/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
13/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,826.0000	1,924.0000	5.367	0	0	0
13/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	426.0000	482.0000	13.146	0	0	0
13/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	129.0000	159.0000	23.256	0	0	0
13/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	311.0000	296.0000	(4.823)	0	0	0
13/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	291.0000	278.0000	(4.467)	0	0	0
13/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,196.0000	4,303.0000	2.550	0	0	0
13/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,269.0000	4,193.0000	(1.780)	0	0	0
13/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	7,977.0000	7,874.0000	(1.291)	0	0	0
13/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,180.0000	1,273.0000	7.881	0	0	0
13/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,300.0000	1,255.0000	(3.462)	0	0	0
13/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	258.0000	303.0000	17.442	0	0	0
13/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
13/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	901.0000	866.0000	(3.885)	0	0	0
13/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	673.0000	746.0000	10.847	0	0	0
13/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,223.0000	4,146.0000	(1.823)	0	0	0
13/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	316.0000	362.0000	14.557	0	0	0
13/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	416.0000	471.0000	13.221	0	0	0
13/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,660.0000	1,607.0000	(3.193)	0	0	0
13/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,956.0000	2,055.0000	5.061	0	0	0
13/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	834.0000	801.0000	(3.957)	0	0	0
13/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,128.0000	2,067.0000	(2.867)	0	0	0
13/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,332.0000	3,260.0000	(2.161)	0	0	0
13/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	398.0000	452.0000	13.568	0	0	0
13/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	67.0000	59.0000	(11.940)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,090.0000	2,199.0000	5.215	0	0	0
13/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	200.0000	238.0000	19.000	0	0	0
13/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	171.0000	206.0000	20.468	0	0	0
13/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	351.0000	335.0000	(4.558)	0	0	0
13/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,900.0000	4,009.0000	2.795	0	0	0
13/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	787.0000	869.0000	10.419	0	0	0
13/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,083.0000	4,004.0000	(1.935)	0	0	0
13/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,011.0000	2,943.0000	(2.258)	0	0	0
13/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,432.0000	2,372.0000	(2.467)	0	0	0
13/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,090.0000	1,180.0000	8.257	0	0	0
13/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	649.0000	623.0000	(4.006)	0	0	0
13/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	640.0000	711.0000	11.094	0	0	0
13/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,176.0000	4,099.0000	(1.844)	0	0	0
13/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	255.0000	246.0000	(3.529)	0	0	0
13/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	489.0000	550.0000	12.474	0	0	0
13/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	271.0000	317.0000	16.974	0	0	0
13/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,520.0000	2,458.0000	(2.460)	0	0	0
13/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	746.0000	825.0000	10.590	0	0	0
13/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,950.0000	4,057.0000	2.709	0	0	0
13/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,244.0000	1,341.0000	7.797	0	0	0
13/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,941.0000	3,863.0000	(1.979)	0	0	0
13/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,578.0000	1,526.0000	(3.295)	0	0	0
13/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	707.0000	680.0000	(3.819)	0	0	0
13/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,147.0000	4,254.0000	2.580	0	0	0
13/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,967.0000	3,075.0000	3.640	0	0	0
13/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	56.0000	56.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	197.0000	188.0000	(4.569)	0	0	0
13/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,036.0000	3,957.0000	(1.957)	0	0	0
13/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	163.0000	197.0000	20.859	0	0	0
13/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
13/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	284.0000	330.0000	16.197	0	0	0
13/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,045.0000	2,151.0000	5.183	0	0	0
13/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,349.0000	1,447.0000	7.265	0	0	0
13/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	102.0000	131.0000	28.431	0	0	0
13/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,119.0000	1,211.0000	8.222	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
13/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,381.0000	7,282.0000	(1.341)	0	0	0
13/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,346.0000	2,285.0000	(2.600)	0	0	0
13/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	445.0000	503.0000	13.034	0	0	0
13/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
13/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	124.0000	153.0000	23.387	0	0	0
13/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	330.0000	315.0000	(4.545)	0	0	0
13/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	656.0000	728.0000	10.976	0	0	0
13/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	37.0000	60.0000	62.162	0	0	0
13/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	19.0000	27.0000	42.105	0	0	0
13/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,240.0000	3,169.0000	(2.191)	0	0	0
13/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	291.0000	336.0000	15.464	0	0	0
13/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,212.0000	3,320.0000	3.362	0	0	0
13/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	191.0000	228.0000	19.372	0	0	0
13/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,869.0000	1,967.0000	5.243	0	0	0
13/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
13/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	51.0000	77.0000	50.980	0	0	0
13/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,497.0000	1,447.0000	(3.340)	0	0	0
13/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,457.0000	1,408.0000	(3.363)	0	0	0
13/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
13/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
13/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
13/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,877.0000	7,775.0000	(1.295)	0	0	0
13/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
13/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	182.0000	219.0000	20.330	0	0	0
13/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,235.0000	2,344.0000	4.877	0	0	0
13/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,098.0000	4,204.0000	2.587	0	0	0
13/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,771.0000	2,880.0000	3.934	0	0	0
13/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,820.0000	2,929.0000	3.865	0	0	0
13/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	5,899.0000	5,815.0000	(1.424)	0	0	0
13/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	435.0000	492.0000	13.103	0	0	0
13/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,303.0000	2,241.0000	(2.692)	0	0	0
13/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
13/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,869.0000	2,978.0000	3.799	0	0	0
13/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,363.0000	4,286.0000	(1.765)	0	0	0
13/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	175.0000	210.0000	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
13/07/2009	€ / R	2010/03/15	11.05	Call	Currency Future	1,212.0000	1,307.0000	7.838	0	0	0
13/07/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,194.0000	3,124.0000	(2.192)	0	0	0
13/07/2009	€ / R	2010/03/15	10.80	Call	Currency Future	1,385.0000	1,484.0000	7.148	0	0	0
13/07/2009	€ / R	2010/03/15	8.15	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
13/07/2009	€ / R	2010/03/15	9.25	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
13/07/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,801.0000	3,910.0000	2.868	0	0	0
13/07/2009	€ / R	2010/03/15	9.05	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
13/07/2009	€ / R	2010/03/15	9.00	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
13/07/2009	€ / R	2010/03/15	10.85	Put	Currency Future	210.0000	202.0000	(3.810)	0	0	0
13/07/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,851.0000	3,959.0000	2.804	0	0	0
13/07/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,425.0000	3,352.0000	(2.131)	0	0	0
13/07/2009	€ / R	2010/03/15	8.20	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
13/07/2009	€ / R	2010/03/15	17.70	Call	Currency Future	41.0000	65.0000	58.537	0	0	0
13/07/2009	€ / R	2010/03/15	10.05	Call	Currency Future	2,000.0000	2,103.0000	5.150	0	0	0
13/07/2009	€ / R	2010/03/15	8.00	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
13/07/2009	€ / R	2010/03/15	19.50	Put	Currency Future	7,530.0000	7,430.0000	(1.328)	0	0	0
13/07/2009	€ / R	2010/03/15	8.90	Call	Currency Future	3,114.0000	3,222.0000	3.468	0	0	0
13/07/2009	€ / R	2010/03/15	13.20	Call	Currency Future	407.0000	462.0000	13.514	0	0	0
13/07/2009	€ / R	2010/03/15	10.05	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
13/07/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,172.0000	2,110.0000	(2.855)	0	0	0
13/07/2009	€ / R	2010/03/15	8.90	Put	Currency Future	26.0000	26.0000	-	0	0	0
13/07/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,618.0000	1,566.0000	(3.214)	0	0	0
13/07/2009	€ / R	2010/03/15	11.70	Put	Currency Future	566.0000	543.0000	(4.064)	0	0	0
13/07/2009	€ / R	2010/03/15	11.05	Put	Currency Future	273.0000	261.0000	(4.396)	0	0	0
13/07/2009	€ / R	2010/03/15	13.85	Call	Currency Future	310.0000	356.0000	14.839	0	0	0
13/07/2009	€ / R	2010/03/15	9.90	Call	Currency Future	2,138.0000	2,247.0000	5.098	0	0	0
13/07/2009	€ / R	2010/03/15	14.20	Call	Currency Future	264.0000	310.0000	17.424	0	0	0
13/07/2009	€ / R	2010/03/15	11.70	Put	Currency Future	566.0000	543.0000	(4.064)	0	0	0
13/07/2009	€ / R	2010/03/15	16.10	Call	Currency Future	111.0000	142.0000	27.928	0	0	0
13/07/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,339.0000	1,292.0000	(3.510)	0	0	0
13/07/2009	€ / R	2010/03/15	9.90	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
13/07/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,476.0000	2,415.0000	(2.464)	0	0	0
13/07/2009	€ / R	2010/03/15	19.70	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
13/07/2009	€ / R	2010/03/15	11.35	Put	Currency Future	394.0000	377.0000	(4.315)	0	0	0
13/07/2009	€ / R	2010/03/15	9.00	Call	Currency Future	3,016.0000	3,124.0000	3.581	0	0	0
13/07/2009	€ / R	2010/03/15	17.50	Call	Currency Future	47.0000	71.0000	51.064	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,216.0000	2,154.0000	(2.798)	0	0	0
13/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,752.0000	5,669.0000	(1.443)	0	0	0
13/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	195.0000	233.0000	19.487	0	0	0
13/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,558.0000	5,476.0000	(1.475)	0	0	0
13/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	304.0000	349.0000	14.803	0	0	0
13/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	513.0000	492.0000	(4.094)	0	0	0
13/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	127.0000	156.0000	22.835	0	0	0
13/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	18.0000	25.0000	38.889	0	0	0
13/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,102.0000	3,033.0000	(2.224)	0	0	0
13/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,728.0000	7,627.0000	(1.307)	0	0	0
13/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	902.0000	987.0000	9.424	0	0	0
13/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	738.0000	709.0000	(3.930)	0	0	0
13/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,057.0000	2,988.0000	(2.257)	0	0	0
13/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,378.0000	1,330.0000	(3.483)	0	0	0
13/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	1,033.0000	1,122.0000	8.616	0	0	0
13/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	727.0000	805.0000	10.729	0	0	0
13/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,999.0000	4,106.0000	2.676	0	0	0
13/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	224.0000	216.0000	(3.571)	0	0	0
13/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	593.0000	569.0000	(4.047)	0	0	0
13/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	3,988.0000	3,910.0000	(1.956)	0	0	0
13/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,313.0000	1,411.0000	7.464	0	0	0
13/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	118.0000	147.0000	24.576	0	0	0
13/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	466.0000	526.0000	12.876	0	0	0
13/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,316.0000	4,239.0000	(1.784)	0	0	0
13/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,130.0000	4,052.0000	(1.889)	0	0	0
13/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	167.0000	201.0000	20.359	0	0	0
13/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,741.0000	1,839.0000	5.629	0	0	0
13/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,378.0000	3,306.0000	(2.131)	0	0	0
13/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
13/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,417.0000	1,369.0000	(3.387)	0	0	0
13/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	105.0000	135.0000	28.571	0	0	0
13/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,673.0000	2,782.0000	4.078	0	0	0
13/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	456.0000	514.0000	12.719	0	0	0
13/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	766.0000	847.0000	10.574	0	0	0
13/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	102.0000	94.0000	(7.843)	0	0	0
13/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	238.0000	230.0000	(3.361)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	678.0000	651.0000	(3.982)	0	0	0
13/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,286.0000	3,215.0000	(2.161)	0	0	0
13/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	608.0000	678.0000	11.513	0	0	0
13/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,277.0000	1,376.0000	7.753	0	0	0
13/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	184.0000	176.0000	(4.348)	0	0	0
13/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	970.0000	932.0000	(3.918)	0	0	0
13/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	298.0000	343.0000	15.101	0	0	0
13/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,262.0000	1,217.0000	(3.566)	0	0	0
13/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	381.0000	433.0000	13.648	0	0	0
13/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	187.0000	224.0000	19.786	0	0	0
13/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	500.0000	562.0000	12.400	0	0	0
13/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	156.0000	189.0000	21.154	0	0	0
13/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	464.0000	444.0000	(4.310)	0	0	0
13/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,260.0000	2,197.0000	(2.788)	0	0	0
13/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	770.0000	739.0000	(4.026)	0	0	0
13/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,084.0000	2,024.0000	(2.879)	0	0	0
13/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
13/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	952.0000	1,039.0000	9.139	0	0	0
13/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	122.0000	150.0000	22.951	0	0	0
13/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	809.0000	891.0000	10.136	0	0	0
13/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	204.0000	243.0000	19.118	0	0	0
13/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,608.0000	2,545.0000	(2.416)	0	0	0
13/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,148.0000	3,078.0000	(2.224)	0	0	0
13/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	621.0000	596.0000	(4.026)	0	0	0
13/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	323.0000	369.0000	14.241	0	0	0
13/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,743.0000	1,688.0000	(3.155)	0	0	0
13/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
13/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	831.0000	914.0000	9.988	0	0	0
13/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,423.0000	1,521.0000	6.887	0	0	0
13/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	246.0000	290.0000	17.886	0	0	0
13/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
13/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	2,966.0000	2,898.0000	(2.293)	0	0	0
13/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	3,066.0000	3,173.0000	3.490	0	0	0
13/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,295.0000	4,401.0000	2.468	0	0	0
13/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,654.0000	3,762.0000	2.956	0	0	0
13/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	708.0000	784.0000	10.734	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,261.0000	3,369.0000	3.312	0	0	0
13/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,641.0000	4,748.0000	2.306	0	0	0
13/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	854.0000	938.0000	9.836	0	0	0
13/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,283.0000	2,392.0000	4.774	0	0	0
13/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,408.0000	3,516.0000	3.169	0	0	0
13/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	854.0000	938.0000	9.836	0	0	0
13/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
13/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
13/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,429.0000	2,538.0000	4.487	0	0	0
13/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,245.0000	4,352.0000	2.521	0	0	0
13/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,393.0000	4,500.0000	2.436	0	0	0
13/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	132.0000	162.0000	22.727	0	0	0
13/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,049.0000	4,155.0000	2.618	0	0	0
13/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
13/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	3,894.0000	3,816.0000	(2.003)	0	0	0
13/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	477.0000	538.0000	12.788	0	0	0
13/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
13/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	149.0000	141.0000	(5.369)	0	0	0
13/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	513.0000	575.0000	12.086	0	0	0
13/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,224.0000	1,180.0000	(3.595)	0	0	0
13/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,518.0000	3,444.0000	(2.103)	0	0	0
13/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	329.0000	377.0000	14.590	0	0	0
13/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	229.0000	271.0000	18.341	0	0	0
13/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	172.0000	164.0000	(4.651)	0	0	0
13/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,041.0000	1,981.0000	(2.940)	0	0	0
13/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,461.0000	1,559.0000	6.708	0	0	0
13/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,332.0000	2,441.0000	4.674	0	0	0
13/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,310.0000	3,418.0000	3.263	0	0	0
13/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
13/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
13/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	209.0000	249.0000	19.139	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	€ / R	2010/03/15	14.70	Put	Currency Future	2,920.0000	2,853.0000	(2.295)	0	0	0
13/07/2009	€ / R	2010/03/15	15.60	Call	Currency Future	141.0000	171.0000	21.277	0	0	0
13/07/2009	€ / R	2010/03/15	15.70	Call	Currency Future	135.0000	165.0000	22.222	0	0	0
13/07/2009	€ / R	2010/03/15	13.60	Put	Currency Future	1,954.0000	1,896.0000	(2.968)	0	0	0
13/07/2009	€ / R	2010/03/15	13.60	Call	Currency Future	343.0000	392.0000	14.286	0	0	0
13/07/2009	€ / R	2010/03/15	15.60	Put	Currency Future	3,752.0000	3,676.0000	(2.026)	0	0	0
13/07/2009	€ / R	2010/03/15	17.60	Call	Currency Future	44.0000	68.0000	54.545	0	0	0
13/07/2009	€ / R	2010/03/15	17.60	Put	Currency Future	5,655.0000	5,573.0000	(1.450)	0	0	0
13/07/2009	€ / R	2010/03/15	19.60	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
13/07/2009	€ / R	2010/03/15	15.70	Put	Currency Future	3,846.0000	3,770.0000	(1.976)	0	0	0
13/07/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,538.0000	1,636.0000	6.372	0	0	0
13/07/2009	€ / R	2010/03/15	19.60	Put	Currency Future	7,629.0000	7,528.0000	(1.324)	0	0	0
13/07/2009	€ / R	2010/03/15	10.50	Put	Currency Future	129.0000	121.0000	(6.202)	0	0	0
13/07/2009	€ / R	2010/03/15	10.50	Call	Currency Future	1,618.0000	1,716.0000	6.057	0	0	0
13/07/2009	€ / R	2010/03/15	9.50	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
13/07/2009	€ / R	2010/03/15	9.50	Call	Currency Future	2,527.0000	2,636.0000	4.313	0	0	0
13/07/2009	€ / R	2010/03/15	12.50	Call	Currency Future	565.0000	631.0000	11.681	0	0	0
13/07/2009	€ / R	2010/03/15	13.50	Call	Currency Future	358.0000	408.0000	13.966	0	0	0
13/07/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,076.0000	1,036.0000	(3.717)	0	0	0
13/07/2009	€ / R	2010/03/15	14.50	Put	Currency Future	2,741.0000	2,676.0000	(2.371)	0	0	0
13/07/2009	€ / R	2010/03/15	15.50	Call	Currency Future	147.0000	178.0000	21.088	0	0	0
13/07/2009	€ / R	2010/03/15	8.50	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
13/07/2009	€ / R	2010/03/15	8.50	Call	Currency Future	3,506.0000	3,614.0000	3.080	0	0	0
13/07/2009	€ / R	2010/03/15	7.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	€ / R	2010/03/15	7.50	Call	Currency Future	4,492.0000	4,599.0000	2.382	0	0	0
13/07/2009	€ / R	2010/03/15	13.50	Put	Currency Future	1,869.0000	1,812.0000	(3.050)	0	0	0
13/07/2009	€ / R	2010/03/15	15.50	Put	Currency Future	3,658.0000	3,583.0000	(2.050)	0	0	0
13/07/2009	AL12	2009/08/06			Index Future	311.1330	310.5950	(0.173)	0.0000	0.0000	0
13/07/2009	AL13	2009/08/06			Index Future	244.3680	244.3950	0.011	0.0000	0.0000	7
13/07/2009	AL37	2009/08/06			Index Future	275.0530	274.8380	(0.078)	0.0000	0.0000	0
13/07/2009	AL7T	2009/08/06			Index Future	306.7850	306.5020	(0.092)	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
13/07/2009	ALBI	2009/08/06			Index Future	286.1240	285.8210	(0.106)	0.0000	0.0000	644
13/07/2009	ALBI	2009/11/05			Index Future	291.2570	290.9500	(0.105)	0.0000	0.0000	0
13/07/2009	ALBI	2010/02/04			Index Future	296.7480	296.4640	(0.096)	0.0000	0.0000	0
13/07/2009	CRD1	2009/08/06			Index Future	123.5770	123.6040	0.022	0.0000	0.0000	2
13/07/2009	CRD1	2009/11/05			Index Future	125.8190	125.8460	0.021	0.0000	0.0000	0
13/07/2009	CRD1	2010/02/04			Index Future	128.1970	128.2250	0.022	0.0000	0.0000	0
13/07/2009	GOVI	2009/08/06			jGovi	288.0375	287.7380	(0.104)	0.0000	0.0000	567
13/07/2009	GOVI	2009/11/05			jGovi	293.2045	292.9000	(0.104)	0.0000	0.0000	0
13/07/2009	GOVI	2010/02/04			jGovi	298.7465	298.4355	(0.104)	0.0000	0.0000	0
13/07/2009	ILBI	2009/08/06			Index Future	357.6960	356.7600	(0.262)	0.0000	0.0000	3
13/07/2009	ILBI	2009/11/05			Index Future	364.8680	363.8700	(0.274)	0.0000	0.0000	0
13/07/2009	J153	2010/08/31			jSwap	7.8760	7.8790	0.038	0.0000	0.0000	0
13/07/2009	J157	2015/09/15			jSwap	8.9960	9.0230	0.300	0.0000	0.0000	0
13/07/2009	J186	2026/12/21			jSwap	8.6020	8.6530	0.593	0.0000	0.0000	0
13/07/2009	J201	2014/12/22			jSwap	8.8660	8.8920	0.293	0.0000	0.0000	0
13/07/2009	J203	2017/09/15			jSwap	9.1250	9.1440	0.208	0.0000	0.0000	0
13/07/2009	J204	2018/12/21			jSwap	9.1130	9.1380	0.274	0.0000	0.0000	0
13/07/2009	J207	2020/01/15			jSwap	9.1830	9.2160	0.359	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
13/07/2009	JBAR 2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
13/07/2009	JFRA 2009/08/06			jFra	7.5170	7.5300	0.173	0.0000	0.0000	0
13/07/2009	JFRA 2009/11/05			jFra	7.2700	7.2720	0.028	0.0000	0.0000	0
13/07/2009	JFRA 2010/02/04			jFra	7.3800	7.3770	(0.041)	0.0000	0.0000	0
13/07/2009	JFRA 2010/05/06			jFra	7.6410	7.6590	0.236	0.0000	0.0000	0
13/07/2009	JFRA 2010/08/05			jFra	7.9440	7.9400	(0.050)	0.0000	0.0000	0
13/07/2009	JFRA 2010/11/04			jFra	8.2030	8.2170	0.171	0.0000	0.0000	0
13/07/2009	JN02 2009/08/06			jNote	7.8910	7.8990	0.101	0.0000	0.0000	0
13/07/2009	JN02 2009/11/05			jNote	8.0560	8.0660	0.124	0.0000	0.0000	0
13/07/2009	JN02 2010/02/04			jNote	8.2820	8.2970	0.181	0.0000	0.0000	0
13/07/2009	JN05 2009/08/06			jNote	8.7580	8.7850	0.308	0.0000	0.0000	0
13/07/2009	JN05 2009/11/05			jNote	8.8760	8.9050	0.327	0.0000	0.0000	0
13/07/2009	JN05 2010/02/04			jNote	9.0150	9.0460	0.344	0.0000	0.0000	0
13/07/2009	JN10 2009/08/06			jNote	9.0340	9.0660	0.354	0.0000	0.0000	0
13/07/2009	JN10 2009/11/05			jNote	9.0810	9.1160	0.385	0.0000	0.0000	0
13/07/2009	JN10 2010/02/04			jNote	9.1380	9.1770	0.427	0.0000	0.0000	0
13/07/2009	JROD 2009/07/31			jRod	7.5960	7.5910	(0.066)	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
13/07/2009	JROD	2009/08/31			jRod	7.3520	7.3410	(0.150)	0.0000	0.0000	0
13/07/2009	JROD	2009/09/30			jRod	7.5410	7.5300	(0.146)	0.0000	0.0000	0
13/07/2009	JROD	2009/10/30			jRod	7.6760	7.6710	(0.065)	0.0000	0.0000	0
13/07/2009	JROD	2009/11/30			jRod	7.6260	7.6220	(0.052)	0.0000	0.0000	0
13/07/2009	JROD	2009/12/31			jRod	7.7810	7.7760	(0.064)	0.0000	0.0000	0
13/07/2009	OTH1	2009/08/06			Index Future	275.5650	275.2440	(0.116)	0.0000	0.0000	3
13/07/2009	OTH1	2009/11/05			Index Future	280.5640	280.2380	(0.116)	0.0000	0.0000	0
13/07/2009	OTH1	2010/02/04			Index Future	285.8660	285.5330	(0.116)	0.0000	0.0000	0
13/07/2009	R153	2009/08/06			Bond Future	7.3050	7.3380	0.452	0.0000	0.0000	0
13/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
13/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,750.0000	2,716.0000	(1.236)	0	0	0
13/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,505.0000	2,471.0000	(1.357)	0	0	0
13/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
13/07/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
13/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
13/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,239.0000	1,238.0000	(0.081)	0	0	0
13/07/2009	R157	2009/08/06			Bond Future	8.6580	8.6870	0.335	0.0000	0.0000	9,090
13/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	183.0000	170.0000	(7.104)	0	0	0
13/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,279.0000	3,111.0000	(5.124)	0	0	0
13/07/2009	R157	2009/11/05			Bond Future	8.7600	8.7920	0.365	0.0000	0.0000	0
13/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,945.0000	7,078.0000	1.915	0	0	0
13/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	290.0000	260.0000	(10.345)	0	0	0
13/07/2009	R157	2010/02/04			Bond Future	8.8430	8.8760	0.373	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
13/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,333.0000	6,445.0000	1.769	0	0	0
13/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	833.0000	784.0000	(5.882)	0	0	0
13/07/2009	R157	2010/05/06			Bond Future	8.8760	8.9120	0.406	0.0000	0.0000	0
13/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,286.0000	2,201.0000	(3.718)	0	0	0
13/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	4,067.0000	4,150.0000	2.041	0	0	0
13/07/2009	R186	2009/08/06			Bond Future	9.1760	9.2060	0.327	0.0000	0.0000	12,409
13/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	35
13/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,319.0000	1,107.0000	(16.073)	0	0	0
13/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,982.0000	3,050.0000	2.280	0	0	0
13/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	17,473.0000	17,752.0000	1.597	0	0	0
13/07/2009	R186	2009/11/05			Bond Future	9.2290	9.2600	0.336	0.0000	0.0000	0
13/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	401.0000	357.0000	(10.973)	0	0	240
13/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,251.0000	3,075.0000	(5.414)	0	0	0
13/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,050.0000	18,307.0000	1.424	0	0	0
13/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	15,398.0000	15,639.0000	1.565	0	0	0
13/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,392.0000	5,501.0000	2.022	0	0	5,000
13/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	224.0000	196.0000	(12.500)	0	0	5,000
13/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,347.0000	2,200.0000	(6.263)	0	0	0
13/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,898.0000	7,036.0000	2.001	0	0	240
13/07/2009	R186	2010/02/04			Bond Future	9.2760	9.3080	0.345	0.0000	0.0000	0
13/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,908.0000	12,095.0000	1.570	0	0	0
13/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,945.0000	1,841.0000	(5.347)	0	0	0
13/07/2009	R186	2010/05/06			Bond Future	9.3040	9.3360	0.344	0.0000	0.0000	0
13/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,123.0000	4,960.0000	(3.182)	0	0	0
13/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	7,912.0000	8,037.0000	1.580	0	0	0
13/07/2009	R201	2009/08/06			Bond Future	8.7550	8.7840	0.331	0.0000	0.0000	2
13/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,278.0000	2,143.0000	(5.926)	0	0	0
13/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	222.0000	210.0000	(5.405)	0	0	0
13/07/2009	R201	2009/11/05			Bond Future	8.8380	8.8690	0.351	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
13/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	218.0000	196.0000	(10.092)	0	0	0
13/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,804.0000	5,907.0000	1.775	0	0	0
13/07/2009	R201	2010/02/04			Bond Future	8.9130	8.9470	0.381	0.0000	0.0000	0
13/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	6,111.0000	6,212.0000	1.653	0	0	0
13/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	460.0000	430.0000	(6.522)	0	0	0
13/07/2009	R201	2010/05/06			Bond Future	8.9490	8.9850	0.402	0.0000	0.0000	0
13/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,445.0000	3,513.0000	1.974	0	0	0
13/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,768.0000	1,702.0000	(3.733)	0	0	0
13/07/2009	R203	2009/08/06			Bond Future	9.1840	9.2030	0.207	0.0000	0.0000	1,570
13/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,392.0000	1,267.0000	(8.980)	0	0	0
13/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,034.0000	1,013.0000	(2.031)	0	0	0
13/07/2009	R203	2009/11/05			Bond Future	9.2640	9.2840	0.216	0.0000	0.0000	0
13/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	10,098.0000	10,190.0000	0.911	0	0	0
13/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	140.0000	126.0000	(10.000)	0	0	0
13/07/2009	R203	2010/02/04			Bond Future	9.3400	9.3610	0.225	0.0000	0.0000	0
13/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,098.0000	7,165.0000	0.944	0	0	0
13/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	982.0000	941.0000	(4.175)	0	0	0
13/07/2009	R203	2010/05/06			Bond Future	9.3820	9.4050	0.245	0.0000	0.0000	0
13/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,742.0000	2,674.0000	(2.480)	0	0	0
13/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,687.0000	4,735.0000	1.024	0	0	0
13/07/2009	R204	2009/08/06			Bond Future	9.2020	9.2310	0.315	0.0000	0.0000	910
13/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,170.0000	1,176.0000	0.513	0	0	0
13/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,452.0000	1,287.0000	(11.364)	0	0	0
13/07/2009	R204	2009/11/05			Bond Future	9.2730	9.3040	0.334	0.0000	0.0000	0
13/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	149.0000	131.0000	(12.081)	0	0	0
13/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	11,128.0000	11,288.0000	1.438	0	0	0
13/07/2009	R204	2010/02/04			Bond Future	9.3380	9.3700	0.343	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
13/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,783.0000	7,904.0000	1.555	0	0	0
13/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,077.0000	1,018.0000	(5.478)	0	0	0
13/07/2009	R204	2010/05/06			Bond Future	9.3780	9.4110	0.352	0.0000	0.0000	0
13/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	5,136.0000	5,220.0000	1.636	0	0	0
13/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,020.0000	2,922.0000	(3.245)	0	0	0
13/07/2009	R206	2009/08/06			Bond Future	8.7570	8.7870	0.343	0.0000	0.0000	1,775
13/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	1,895.0000	1,781.0000	(6.016)	0	0	0
13/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	187.0000	177.0000	(5.348)	0	0	0
13/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
13/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,406.0000	6,511.0000	1.639	0	0	0
13/07/2009	R206	2009/11/05			Bond Future	8.8490	8.8810	0.362	0.0000	0.0000	0
13/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,810.0000	4,898.0000	1.830	0	0	0
13/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	179.0000	160.0000	(10.615)	0	0	0
13/07/2009	R206	2010/02/04			Bond Future	8.9360	8.9700	0.380	0.0000	0.0000	0
13/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	369.0000	345.0000	(6.504)	0	0	0
13/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	5,044.0000	5,127.0000	1.646	0	0	0
13/07/2009	R206	2010/05/06			Bond Future	8.9840	9.0210	0.412	0.0000	0.0000	0
13/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,734.0000	1,674.0000	(3.460)	0	0	0
13/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,437.0000	2,487.0000	2.052	0	0	0
13/07/2009	R207	2009/08/06			Bond Future	9.3000	9.3200	0.215	0.0000	0.0000	600
13/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,186.0000	1,055.0000	(11.046)	0	0	0
13/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,486.0000	1,475.0000	(0.740)	0	0	0
13/07/2009	R207	2009/11/05			Bond Future	9.3670	9.3870	0.214	0.0000	0.0000	0
13/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	130.0000	116.0000	(10.769)	0	0	0
13/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	12,076.0000	12,180.0000	0.861	0	0	0
13/07/2009	R207	2010/02/04			Bond Future	9.4290	9.4500	0.223	0.0000	0.0000	0
13/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,229.0000	8,305.0000	0.924	0	0	0
13/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,065.0000	1,019.0000	(4.319)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	R207	2010/05/06			Bond Future	9.4700	9.4920	0.232	0.0000	0.0000	0
13/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,787.0000	4,833.0000	0.961	0	0	0
13/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,528.0000	3,449.0000	(2.239)	0	0	0
13/07/2009	R208	2009/08/06			Bond Future	9.3740	9.3880	0.149	0.0000	0.0000	120
13/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	1,016.0000	905.0000	(10.925)	0	0	0
13/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,778.0000	1,753.0000	(1.406)	0	0	0
13/07/2009	R208	2009/11/05			Bond Future	9.4290	9.4430	0.148	0.0000	0.0000	0
13/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	199.0000	182.0000	(8.543)	0	0	0
13/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	11,188.0000	11,255.0000	0.599	0	0	0
13/07/2009	R208	2010/02/04			Bond Future	9.5020	9.5150	0.137	0.0000	0.0000	0
13/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,358.0000	1,317.0000	(3.019)	0	0	0
13/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,581.0000	7,617.0000	0.475	0	0	0
13/07/2009	R208	2010/05/06			Bond Future	9.5860	9.5990	0.136	0.0000	0.0000	0
13/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,330.0000	3,275.0000	(1.652)	0	0	0
13/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	5,312.0000	5,333.0000	0.395	0	0	0
13/07/2009	R209	2009/08/06			Bond Future	8.7800	8.8100	0.342	0.0000	0.0000	4,603
13/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,587.0000	1,375.0000	(13.359)	0	0	0
13/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,828.0000	1,857.0000	1.586	0	0	0
13/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	6,837.0000	7,039.0000	2.955	0	0	0
13/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	110.0000	71.0000	(35.455)	0	0	1,950
13/07/2009	R209	2009/11/05			Bond Future	8.8120	8.8430	0.352	0.0000	0.0000	0
13/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	233.0000	204.0000	(12.446)	0	0	0
13/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	119.0000	102.0000	(14.286)	0	0	5,000
13/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	8,009.0000	7,779.0000	(2.872)	0	0	0
13/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,635.0000	14,853.0000	1.490	0	0	0
13/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,237.0000	17,467.0000	1.334	0	0	0
13/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,109.0000	1,125.0000	1.443	0	0	2,500
13/07/2009	R209	2010/02/04			Bond Future	8.8390	8.8710	0.362	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
13/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	9,989.0000	9,764.0000	(2.252)	0	0	0
13/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,650.0000	1,678.0000	1.697	0	0	0
13/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	991.0000	927.0000	(6.458)	0	0	2,500
13/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,995.0000	13,184.0000	1.454	0	0	0
13/07/2009	R209	2010/05/06			Bond Future	8.8500	8.8820	0.362	0.0000	0.0000	0
13/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	6,987.0000	7,100.0000	1.617	0	0	0
13/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,132.0000	3,993.0000	(3.364)	0	0	0
13/07/2009	TRT1	2009/08/06			Index Future	284.3200	284.0260	(0.103)	0.0000	0.0000	100
13/07/2009	TRT1	2009/11/05			Index Future	289.4780	289.1790	(0.103)	0.0000	0.0000	0
13/07/2009	TRT1	2010/02/04			Index Future	294.9490	294.6440	(0.103)	0.0000	0.0000	0
13/07/2009	ZAAD	2009/09/14			Currency Future	6.4318	6.4838	0.808	6.4600	6.4600	179,036
13/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	526.0000	570.0000	8.365	0	0	0
13/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,132.0000	4,184.0000	1.258	0	0	0
13/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	403.0000	443.0000	9.926	0	0	0
13/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,918.0000	5,866.0000	(0.879)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	706.0000	656.0000	(7.082)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	94.0000	104.0000	10.638	0	0	0
13/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	752.0000	702.0000	(6.649)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	260.0000	292.0000	12.308	0	0	0
13/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0
13/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,018.0000	7,966.0000	(0.649)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
13/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	363.0000	320.0000	(11.846)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	328.0000	364.0000	10.976	0	0	0
13/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
13/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	172.0000	197.0000	14.535	0	0	0
13/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
13/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,918.0000	7,866.0000	(0.657)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	74.0000	82.0000	10.811	0	0	0
13/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	660.0000	611.0000	(7.424)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	190.0000	163.0000	(14.211)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	325.0000	284.0000	(12.615)	0	0	0
13/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	72.0000	59.0000	(18.056)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	443.0000	398.0000	(10.158)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	96.0000	80.0000	(16.667)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	660.0000	611.0000	(7.424)	0	0	0
13/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,132.0000	3,184.0000	1.660	0	0	0
13/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	526.0000	570.0000	8.365	0	0	0
13/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,018.0000	5,966.0000	(0.864)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,036.0000	985.0000	(4.923)	0	0	0
13/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	443.0000	398.0000	(10.158)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	288.0000	249.0000	(13.542)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
13/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	172.0000	197.0000	14.535	0	0	0
13/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	106.0000	118.0000	11.321	0	0	0
13/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	614.0000	660.0000	7.492	0	0	0
13/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,137.0000	1,188.0000	4.485	0	0	0
13/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,019.0000	3,967.0000	(1.294)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
13/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	74.0000	82.0000	10.811	0	0	0
13/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	293.0000	327.0000	11.604	0	0	0
13/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	253.0000	216.0000	(14.625)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
13/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	190.0000	163.0000	(14.211)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	120.0000	133.0000	10.833	0	0	0
13/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	325.0000	284.0000	(12.615)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	571.0000	523.0000	(8.406)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	892.0000	842.0000	(5.605)	0	0	0
13/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	2,022.0000	1,970.0000	(2.572)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,919.0000	3,867.0000	(1.327)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	111.0000	93.0000	(16.216)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
13/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	288.0000	249.0000	(13.542)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	260.0000	292.0000	12.308	0	0	0
13/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	988.0000	937.0000	(5.162)	0	0	0
13/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	940.0000	889.0000	(5.426)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	106.0000	118.0000	11.321	0	0	0
13/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	135.0000	150.0000	11.111	0	0	0
13/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
13/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,032.0000	4,084.0000	1.290	0	0	0
13/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	402.0000	358.0000	(10.945)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	988.0000	937.0000	(5.162)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	571.0000	523.0000	(8.406)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	83.0000	69.0000	(16.867)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
13/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	363.0000	320.0000	(11.846)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	798.0000	748.0000	(6.266)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	706.0000	656.0000	(7.082)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	199.0000	226.0000	13.568	0	0	0
13/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	365.0000	403.0000	10.411	0	0	0
13/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	128.0000	108.0000	(15.625)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	845.0000	795.0000	(5.917)	0	0	0
13/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,972.0000	1,920.0000	(2.637)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	84.0000	92.0000	9.524	0	0	0
13/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	120.0000	133.0000	10.833	0	0	0

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13/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
13/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	167.0000	142.0000	(14.970)	0	0	0
13/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	659.0000	705.0000	6.980	0	0	0
13/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	128.0000	108.0000	(15.625)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	752.0000	702.0000	(6.649)	0	0	0
13/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,133.0000	1,082.0000	(4.501)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	328.0000	364.0000	10.976	0	0	0
13/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	527.0000	480.0000	(8.918)	0	0	0
13/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	570.0000	614.0000	7.719	0	0	0
13/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	892.0000	842.0000	(5.605)	0	0	0
13/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,969.0000	3,917.0000	(1.310)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	94.0000	104.0000	10.638	0	0	0
13/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
13/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	96.0000	80.0000	(16.667)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
13/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	221.0000	185.0000	(16.290)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,084.0000	1,033.0000	(4.705)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
13/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	228.0000	258.0000	13.158	0	0	0
13/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
13/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	527.0000	480.0000	(8.918)	0	0	0
13/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	72.0000	59.0000	(18.056)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	484.0000	438.0000	(9.504)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	146.0000	124.0000	(15.068)	0	0	0
13/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
13/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	167.0000	142.0000	(14.970)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
13/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,118.0000	6,066.0000	(0.850)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	33.0000	36.0000	9.091	0	0	0

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13/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	403.0000	443.0000	9.926	0	0	0
13/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
13/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	135.0000	150.0000	11.111	0	0	0
13/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
13/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	615.0000	567.0000	(7.805)	0	0	0
13/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	798.0000	748.0000	(6.266)	0	0	0
13/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
13/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,922.0000	1,870.0000	(2.706)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	152.0000	169.0000	11.184	0	0	0
13/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,625.0000	1,573.0000	(3.200)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	199.0000	226.0000	13.568	0	0	0
13/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,082.0000	3,134.0000	1.687	0	0	0
13/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	484.0000	527.0000	8.884	0	0	0
13/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,873.0000	1,821.0000	(2.776)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	253.0000	216.0000	(14.625)	0	0	0
13/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,119.0000	3,067.0000	(1.667)	0	0	0
13/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	61.0000	50.0000	(18.033)	0	0	0
13/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	989.0000	1,040.0000	5.157	0	0	0
13/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,619.0000	4,567.0000	(1.126)	0	0	0
13/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	443.0000	484.0000	9.255	0	0	0
13/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,882.0000	2,934.0000	1.804	0	0	0
13/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,088.0000	1,139.0000	4.688	0	0	0
13/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	1,982.0000	2,034.0000	2.624	0	0	0
13/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,384.0000	1,436.0000	3.757	0	0	0
13/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,032.0000	2,084.0000	2.559	0	0	0
13/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,382.0000	4,434.0000	1.187	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	ZAAD 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	0.55	Call	Currency Future	5,882.0000	5,934.0000	0.884	0	0	0
13/07/2009	ZAAD 2009/09/14	5.40	Call	Currency Future	1,038.0000	1,089.0000	4.913	0	0	0
13/07/2009	ZAAD 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	3.40	Call	Currency Future	3,032.0000	3,084.0000	1.715	0	0	0
13/07/2009	ZAAD 2009/09/14	12.75	Put	Currency Future	6,318.0000	6,266.0000	(0.823)	0	0	0
13/07/2009	ZAAD 2009/09/14	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/07/2009	ZAAD 2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	4.35	Call	Currency Future	2,082.0000	2,134.0000	2.498	0	0	0
13/07/2009	ZAAD 2009/09/14	12.40	Put	Currency Future	5,968.0000	5,916.0000	(0.871)	0	0	0
13/07/2009	ZAAD 2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	2.25	Call	Currency Future	4,182.0000	4,234.0000	1.243	0	0	0
13/07/2009	ZAAD 2009/09/14	2.35	Call	Currency Future	4,082.0000	4,134.0000	1.274	0	0	0
13/07/2009	ZAAD 2009/09/14	0.75	Call	Currency Future	5,682.0000	5,734.0000	0.915	0	0	0
13/07/2009	ZAAD 2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	14.40	Put	Currency Future	7,968.0000	7,916.0000	(0.653)	0	0	0
13/07/2009	ZAAD 2009/09/14	11.25	Put	Currency Future	4,819.0000	4,767.0000	(1.079)	0	0	0
13/07/2009	ZAAD 2009/09/14	3.75	Call	Currency Future	2,682.0000	2,734.0000	1.939	0	0	0
13/07/2009	ZAAD 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	5.25	Call	Currency Future	1,186.0000	1,237.0000	4.300	0	0	0
13/07/2009	ZAAD 2009/09/14	9.75	Put	Currency Future	3,319.0000	3,267.0000	(1.567)	0	0	0
13/07/2009	ZAAD 2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	8.25	Put	Currency Future	1,823.0000	1,771.0000	(2.852)	0	0	0
13/07/2009	ZAAD 2009/09/14	10.45	Put	Currency Future	4,019.0000	3,967.0000	(1.294)	0	0	0
13/07/2009	ZAAD 2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	14.45	Put	Currency Future	8,018.0000	7,966.0000	(0.649)	0	0	0
13/07/2009	ZAAD 2009/09/14	8.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/09/14	3.45	Call	Currency Future	2,982.0000	3,034.0000	1.744	0	0	0

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13/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	3,982.0000	4,034.0000	1.306	0	0	0
13/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,018.0000	5,966.0000	(0.864)	0	0	0
13/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,868.0000	7,816.0000	(0.661)	0	0	0
13/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,869.0000	3,817.0000	(1.344)	0	0	0
13/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,868.0000	5,816.0000	(0.886)	0	0	0
13/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,132.0000	2,184.0000	2.439	0	0	0
13/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,068.0000	6,016.0000	(0.857)	0	0	0
13/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,569.0000	4,517.0000	(1.138)	0	0	0
13/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,575.0000	1,523.0000	(3.302)	0	0	0
13/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,069.0000	3,017.0000	(1.694)	0	0	0
13/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,932.0000	5,984.0000	0.877	0	0	0
13/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,432.0000	4,484.0000	1.173	0	0	0
13/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,932.0000	2,984.0000	1.774	0	0	0
13/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,434.0000	1,486.0000	3.626	0	0	0
13/07/2009	ZAAD	2009/12/14			Currency Future	6.5008	6.5532	0.806	0.0000	0.0000	455
13/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	567.0000	605.0000	6.702	0	0	0
13/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	640.0000	681.0000	6.406	0	0	0
13/07/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	165.0000	146.0000	(11.515)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	205.0000	183.0000	(10.732)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	230.0000	246.0000	6.957	0	0	0

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13/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	116.0000	101.0000	(12.931)	0	0	0
13/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	90.0000	77.0000	(14.444)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	538.0000	499.0000	(7.249)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	498.0000	533.0000	7.028	0	0	0
13/07/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,070.0000	1,121.0000	4.766	0	0	0
13/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	429.0000	393.0000	(8.392)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	325.0000	351.0000	8.000	0	0	0
13/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	189.0000	202.0000	6.878	0	0	0
13/07/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	148.0000	130.0000	(12.162)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	405.0000	436.0000	7.654	0	0	0
13/07/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	362.0000	328.0000	(9.392)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	377.0000	406.0000	7.692	0	0	0
13/07/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	603.0000	642.0000	6.468	0	0	0
13/07/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,001.0000	4,053.0000	1.300	0	0	0
13/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	466.0000	499.0000	7.082	0	0	0
13/07/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	281.0000	301.0000	7.117	0	0	0
13/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	230.0000	246.0000	6.957	0	0	0
13/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	226.0000	203.0000	(10.177)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	102.0000	89.0000	(12.745)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	226.0000	203.0000	(10.177)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	435.0000	467.0000	7.356	0	0	0
13/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	274.0000	247.0000	(9.854)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	377.0000	406.0000	7.692	0	0	0
13/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	130.0000	138.0000	6.154	0	0	0
13/07/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,850.0000	7,797.0000	(0.675)	0	0	0
13/07/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	156.0000	166.0000	6.410	0	0	0
13/07/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	465.0000	427.0000	(8.172)	0	0	0
13/07/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
13/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	501.0000	462.0000	(7.784)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	429.0000	393.0000	(8.392)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	166.0000	177.0000	6.627	0	0	0
13/07/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	655.0000	613.0000	(6.412)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	216.0000	230.0000	6.481	0	0	0
13/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	202.0000	215.0000	6.436	0	0	0
13/07/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	246.0000	263.0000	6.911	0	0	0



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13/07/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	300.0000	325.0000	8.333	0	0	0
13/07/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	115.0000	122.0000	6.087	0	0	0
13/07/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	122.0000	130.0000	6.557	0	0	0
13/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	577.0000	536.0000	(7.106)	0	0	0
13/07/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,950.0000	7,897.0000	(0.667)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	538.0000	499.0000	(7.249)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	330.0000	297.0000	(10.000)	0	0	0
13/07/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	864.0000	819.0000	(5.208)	0	0	0
13/07/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	109.0000	115.0000	5.505	0	0	0
13/07/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	202.0000	215.0000	6.436	0	0	0
13/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	205.0000	183.0000	(10.732)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	263.0000	281.0000	6.844	0	0	0
13/07/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	300.0000	272.0000	(9.333)	0	0	0
13/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	779.0000	735.0000	(5.648)	0	0	0
13/07/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	908.0000	862.0000	(5.066)	0	0	0
13/07/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,950.0000	5,898.0000	(0.874)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	189.0000	202.0000	6.878	0	0	0
13/07/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	184.0000	164.0000	(10.870)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	395.0000	360.0000	(8.861)	0	0	0
13/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	779.0000	735.0000	(5.648)	0	0	0
13/07/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	138.0000	147.0000	6.522	0	0	0
13/07/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,001.0000	3,054.0000	1.766	0	0	0
13/07/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	501.0000	462.0000	(7.784)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	405.0000	436.0000	7.654	0	0	0
13/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	696.0000	653.0000	(6.178)	0	0	0
13/07/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	737.0000	693.0000	(5.970)	0	0	0
13/07/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	177.0000	189.0000	6.780	0	0	0
13/07/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,953.0000	3,901.0000	(1.315)	0	0	0
13/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,401.0000	4,453.0000	1.182	0	0	0
13/07/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	274.0000	247.0000	(9.854)	0	0	0
13/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	130.0000	138.0000	6.154	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	821.0000	776.0000	(5.481)	0	0	0
13/07/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,985.0000	1,934.0000	(2.569)	0	0	0
13/07/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	4,003.0000	3,951.0000	(1.299)	0	0	0
13/07/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	147.0000	156.0000	6.122	0	0	0
13/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	6,000.0000	5,948.0000	(0.867)	0	0	0
13/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	696.0000	653.0000	(6.178)	0	0	0
13/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	249.0000	225.0000	(9.639)	0	0	0
13/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	8,000.0000	7,947.0000	(0.663)	0	0	0
13/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,901.0000	5,953.0000	0.881	0	0	0
13/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,357.0000	3,305.0000	(1.549)	0	0	0
13/07/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	577.0000	536.0000	(7.106)	0	0	0
13/07/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,888.0000	1,837.0000	(2.701)	0	0	0
13/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,054.0000	2,106.0000	2.532	0	0	0
13/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	177.0000	189.0000	6.780	0	0	0
13/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	325.0000	351.0000	8.000	0	0	0
13/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,851.0000	4,799.0000	(1.072)	0	0	0
13/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,051.0000	3,103.0000	1.704	0	0	0
13/07/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
13/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	249.0000	225.0000	(9.639)	0	0	0
13/07/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,051.0000	4,103.0000	1.284	0	0	0
13/07/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	532.0000	568.0000	6.767	0	0	0
13/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	281.0000	301.0000	7.117	0	0	0
13/07/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,005.0000	2,057.0000	2.594	0	0	0
13/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
13/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	131.0000	115.0000	(12.214)	0	0	0
13/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	395.0000	360.0000	(8.861)	0	0	0

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13/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	2,034.0000	1,983.0000	(2.507)	0	0	0
13/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	350.0000	378.0000	8.000	0	0	0
13/07/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,651.0000	5,703.0000	0.920	0	0	0
13/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	616.0000	574.0000	(6.818)	0	0	0
13/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	466.0000	499.0000	7.082	0	0	0
13/07/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,167.0000	1,218.0000	4.370	0	0	0
13/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	147.0000	156.0000	6.122	0	0	0
13/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	165.0000	146.0000	(11.515)	0	0	0
13/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	330.0000	297.0000	(10.000)	0	0	0
13/07/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
13/07/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	616.0000	574.0000	(6.818)	0	0	0
13/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,022.0000	1,072.0000	4.892	0	0	0
13/07/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,151.0000	4,203.0000	1.253	0	0	0
13/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	166.0000	177.0000	6.627	0	0	0
13/07/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	246.0000	263.0000	6.911	0	0	0
13/07/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,652.0000	2,704.0000	1.961	0	0	0
13/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	78.0000	67.0000	(14.103)	0	0	0
13/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	350.0000	378.0000	8.000	0	0	0
13/07/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/07/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,350.0000	6,298.0000	(0.819)	0	0	0
13/07/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,854.0000	3,801.0000	(1.375)	0	0	0
13/07/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,599.0000	1,549.0000	(3.127)	0	0	0
13/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,552.0000	4,499.0000	(1.164)	0	0	0
13/07/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	6,050.0000	5,998.0000	(0.860)	0	0	0
13/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	679.0000	720.0000	6.038	0	0	0
13/07/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0

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13/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
13/07/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,060.0000	3,008.0000	(1.699)	0	0	0
13/07/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,850.0000	5,798.0000	(0.889)	0	0	0
13/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,461.0000	1,512.0000	3.491	0	0	0
13/07/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,154.0000	2,206.0000	2.414	0	0	0
13/07/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,951.0000	6,003.0000	0.874	0	0	0
13/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,451.0000	4,503.0000	1.168	0	0	0
13/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,951.0000	3,004.0000	1.796	0	0	0
13/07/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,151.0000	3,203.0000	1.650	0	0	0
13/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,901.0000	2,954.0000	1.827	0	0	0
13/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,602.0000	4,549.0000	(1.152)	0	0	0
13/07/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,109.0000	3,057.0000	(1.673)	0	0	0
13/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/07/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,100.0000	6,048.0000	(0.852)	0	0	0
13/07/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/07/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
13/07/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,647.0000	1,597.0000	(3.036)	0	0	0
13/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,412.0000	1,463.0000	3.612	0	0	0
13/07/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15			Currency Future	6.5672	6.6230	0.850	0.0000	0.0000	0
13/07/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	686.0000	645.0000	(5.977)	0	0	0
13/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,014.0000	1,063.0000	4.832	0	0	0
13/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	471.0000	436.0000	(7.431)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	374.0000	397.0000	6.150	0	0	0
13/07/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	292.0000	309.0000	5.822	0	0	0
13/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	339.0000	359.0000	5.900	0	0	0
13/07/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	394.0000	420.0000	6.599	0	0	0

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13/07/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,948.0000	3,893.0000	(1.393)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	575.0000	536.0000	(6.783)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	153.0000	136.0000	(11.111)	0	0	0
13/07/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,977.0000	2,032.0000	2.782	0	0	0
13/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	376.0000	347.0000	(7.713)	0	0	0
13/07/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/07/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	265.0000	281.0000	6.038	0	0	0
13/07/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	471.0000	436.0000	(7.431)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	505.0000	469.0000	(7.129)	0	0	0
13/07/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
13/07/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,834.0000	7,779.0000	(0.702)	0	0	0
13/07/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	230.0000	243.0000	5.652	0	0	0
13/07/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	670.0000	709.0000	5.821	0	0	0
13/07/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,849.0000	3,794.0000	(1.429)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	323.0000	295.0000	(8.669)	0	0	0
13/07/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,934.0000	7,878.0000	(0.706)	0	0	0
13/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	253.0000	268.0000	5.929	0	0	0
13/07/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,019.0000	3,074.0000	1.822	0	0	0
13/07/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,106.0000	2,055.0000	(2.422)	0	0	0
13/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,836.0000	5,781.0000	(0.942)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	339.0000	359.0000	5.900	0	0	0
13/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	407.0000	374.0000	(8.108)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	297.0000	271.0000	(8.754)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	540.0000	502.0000	(7.037)	0	0	0
13/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,936.0000	5,881.0000	(0.927)	0	0	0
13/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	763.0000	720.0000	(5.636)	0	0	0
13/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,014.0000	1,063.0000	4.832	0	0	0
13/07/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/07/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	170.0000	152.0000	(10.588)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	575.0000	610.0000	6.087	0	0	0
13/07/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,047.0000	3,992.0000	(1.359)	0	0	0

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13/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	465.0000	494.0000	6.237	0	0	0
13/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	575.0000	610.0000	6.087	0	0	0
13/07/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	611.0000	572.0000	(6.383)	0	0	0
13/07/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,969.0000	3,025.0000	1.886	0	0	0
13/07/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
13/07/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	440.0000	468.0000	6.364	0	0	0
13/07/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	188.0000	169.0000	(10.106)	0	0	0
13/07/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,167.0000	4,223.0000	1.344	0	0	0
13/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	208.0000	187.0000	(10.096)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	546.0000	579.0000	6.044	0	0	0
13/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
13/07/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,917.0000	1,865.0000	(2.713)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	250.0000	227.0000	(9.200)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	208.0000	187.0000	(10.096)	0	0	0
13/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,967.0000	4,023.0000	1.412	0	0	0
13/07/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,168.0000	3,224.0000	1.768	0	0	0
13/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	439.0000	404.0000	(7.973)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	307.0000	325.0000	5.863	0	0	0
13/07/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	229.0000	206.0000	(10.044)	0	0	0
13/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,034.0000	7,978.0000	(0.697)	0	0	0
13/07/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,174.0000	2,230.0000	2.576	0	0	0
13/07/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/07/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,036.0000	5,980.0000	(0.928)	0	0	0
13/07/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
13/07/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,199.0000	1,252.0000	4.420	0	0	0
13/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	407.0000	374.0000	(8.108)	0	0	0
13/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	374.0000	397.0000	6.150	0	0	0
13/07/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	416.0000	443.0000	6.490	0	0	0
13/07/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	518.0000	550.0000	6.178	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	349.0000	320.0000	(8.309)	0	0	0
13/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	637.0000	675.0000	5.965	0	0	0
13/07/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	356.0000	377.0000	5.899	0	0	0
13/07/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	273.0000	249.0000	(8.791)	0	0	0
13/07/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	322.0000	342.0000	6.211	0	0	0
13/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,997.0000	3,942.0000	(1.376)	0	0	0
13/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,986.0000	5,930.0000	(0.936)	0	0	0
13/07/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	2,012.0000	1,959.0000	(2.634)	0	0	0
13/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
13/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,067.0000	4,123.0000	1.377	0	0	0
13/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
13/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,026.0000	2,081.0000	2.715	0	0	0
13/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	491.0000	522.0000	6.314	0	0	0
13/07/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
13/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,060.0000	2,007.0000	(2.573)	0	0	0
13/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	606.0000	642.0000	5.941	0	0	0
13/07/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	540.0000	502.0000	(7.037)	0	0	0
13/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
13/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	307.0000	325.0000	5.863	0	0	0
13/07/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,057.0000	1,110.0000	5.014	0	0	0
13/07/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	278.0000	295.0000	6.115	0	0	0
13/07/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	3,069.0000	3,124.0000	1.792	0	0	0
13/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,017.0000	4,073.0000	1.394	0	0	0
13/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	648.0000	608.0000	(6.173)	0	0	0
13/07/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,104.0000	1,157.0000	4.801	0	0	0
13/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,984.0000	7,928.0000	(0.701)	0	0	0
13/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	250.0000	227.0000	(9.200)	0	0	0
13/07/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,076.0000	2,131.0000	2.649	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	518.0000	550.0000	6.178	0	0	0
13/07/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	137.0000	121.0000	(11.679)	0	0	0
13/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	704.0000	744.0000	5.682	0	0	0

**Grand Total:** **941,775**